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Solutions to exercises. Solution to Exercise 31 (Bain & Engelhardt, Chapter 9) (a) From Exercise 26, it is known that. $\hat{\sigma}^2 = \frac{1}{n} \sum_{i=1}^n (X_i - \bar{X})^2$. Since, $\lim_{n \rightarrow \infty} n \hat{\sigma}^2 = \lim_{n \rightarrow \infty} \sum_{i=1}^n (X_i - \bar{X})^2 = 0$. the MLE. $\hat{\sigma}^2 = \frac{1}{n} \sum_{i=1}^n (X_i - \bar{X})^2$ is MSE consistent. (b) From Exercise 26, it is known that. $\hat{\sigma}^2 = \frac{1}{n} \sum_{i=1}^n (X_i - \bar{X})^2$...

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