MSE for CP & ML for Gaussian with known $\sigma^2=0.5000$ & unknown $\mu_{true}=-2.500$

Legend:
- $\sigma_0=-9.3752$, $\mu_0=4.7598$
- $\sigma_0=-4.6857$, $\mu_0=8.8100$
- $\sigma_0=5.5984$, $\mu_0=6.0893$
- $\sigma_0=5.1026$, $\mu_0=6.4040$
- $\sigma_0=-8.7594$, $\mu_0=3.0801$
- $\sigma_0=-6.3360$, $\mu_0=0.3936$
- $\sigma_0=-3.3520$, $\mu_0=1.4942$
- $\sigma_0=8.3359$, $\mu_0=8.7725$
- MLE Error