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## Block Title

You can use the command `highlight` to have `emphasize` some words.



### Theorem 1: Weak Law of Large Numbers

Let  $X_1, X_2, \dots, X_n$  be a random sample of size  $n$  from a distribution with mean  $\mu$  and variance  $\sigma^2$ . Then, for any  $\epsilon > 0$ ,

$$\mathbb{P} \left[ \left| \frac{1}{n} \sum_{i=1}^n X_i - \mu \right| > \epsilon \right] \rightarrow 0 \text{ as } n \rightarrow \infty.$$

In other words,  $\frac{1}{n} \sum_{i=1}^n X_i \xrightarrow{\mathbb{P}} \mu$ .



## Definition 1: Consistency

Let  $\hat{\theta}_n$  be an estimator of  $\theta$ . We say that  $\hat{\theta}_n$  is consistent if  $\hat{\theta}_n \xrightarrow{\mathbb{P}} \theta$ .

## Remark 1

Theorem 1 together with Definition 1 implies that the sample mean is a consistent estimator of the population mean.



## Proof of Theorem 1

Let  $\epsilon > 0$ . By Chebyshev's inequality,

$$\mathbb{P} \left[ \left| \frac{1}{n} \sum_{i=1}^n X_i - \mu \right| > \epsilon \right] \leq \frac{\sigma^2}{n\epsilon^2}.$$

Since  $\sigma^2$  is a constant, the result follows.



Other useful envs could be:

## Example 1: Example Title

This is an example.

## Lemma 1: Lemma Title

This is a lemma.



## Listing 1: Example of Code

```
1 import numpy as np
2
3 def f(x):
4     return x**2
```

# Thanks!

Any thoughts?

Special thanks to :special-thanks: