

186. Let X_1, \dots, X_n be independent and identically distributed random variables with mean $\mu = E[X_i]$ and variance $\text{Var}(X_i) = \sigma^2 > 0$. For estimating σ^2 , consider the unbiased sequence of estimators

$$S_n^2 = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X}_n)^2, \quad \text{where} \quad \bar{X}_n = \frac{1}{n} \sum_{i=1}^n X_i.$$

Use Chebyshev's Inequality to find a sufficient condition for S_n^2 to be consistent for σ^2 .