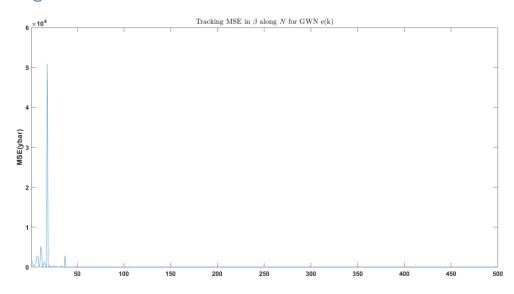
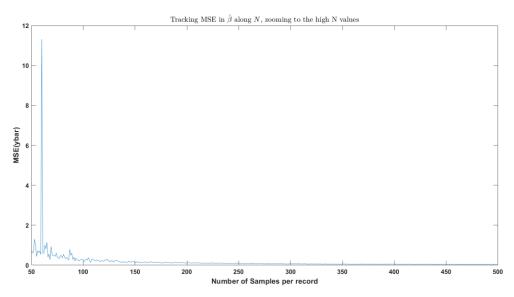
## Numerical verification of consistency

## MSE along N



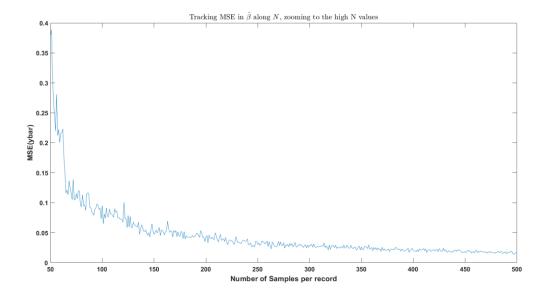
Since the initial MSEs are very high, the y-scale is also bit high. Hence, I am attaching a graph of the MSEs after the errors fall down to a reasonable range. This is after N = 50.

## MSE along N (zoomed)

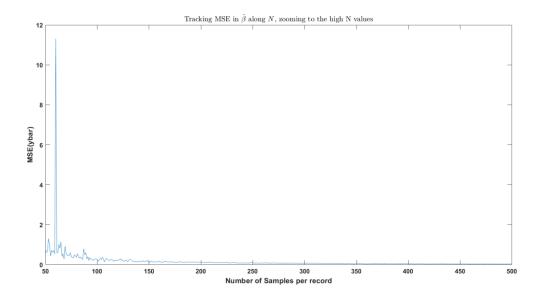


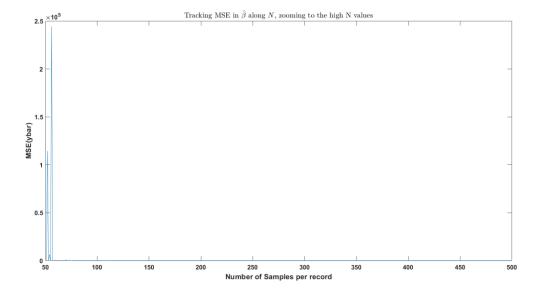
By examining the actual values, I saw that MSE<0.05 for sufficiently large number of samples.

## Comparing MSE at different $\sigma_e^2$ $\sigma_e^2 = 0.5$



 $\sigma_e^2 = 1$ 





From the above graphs we can see that the convergence is faster if the variance of the White Noise term is lower.