Consistent Estimator
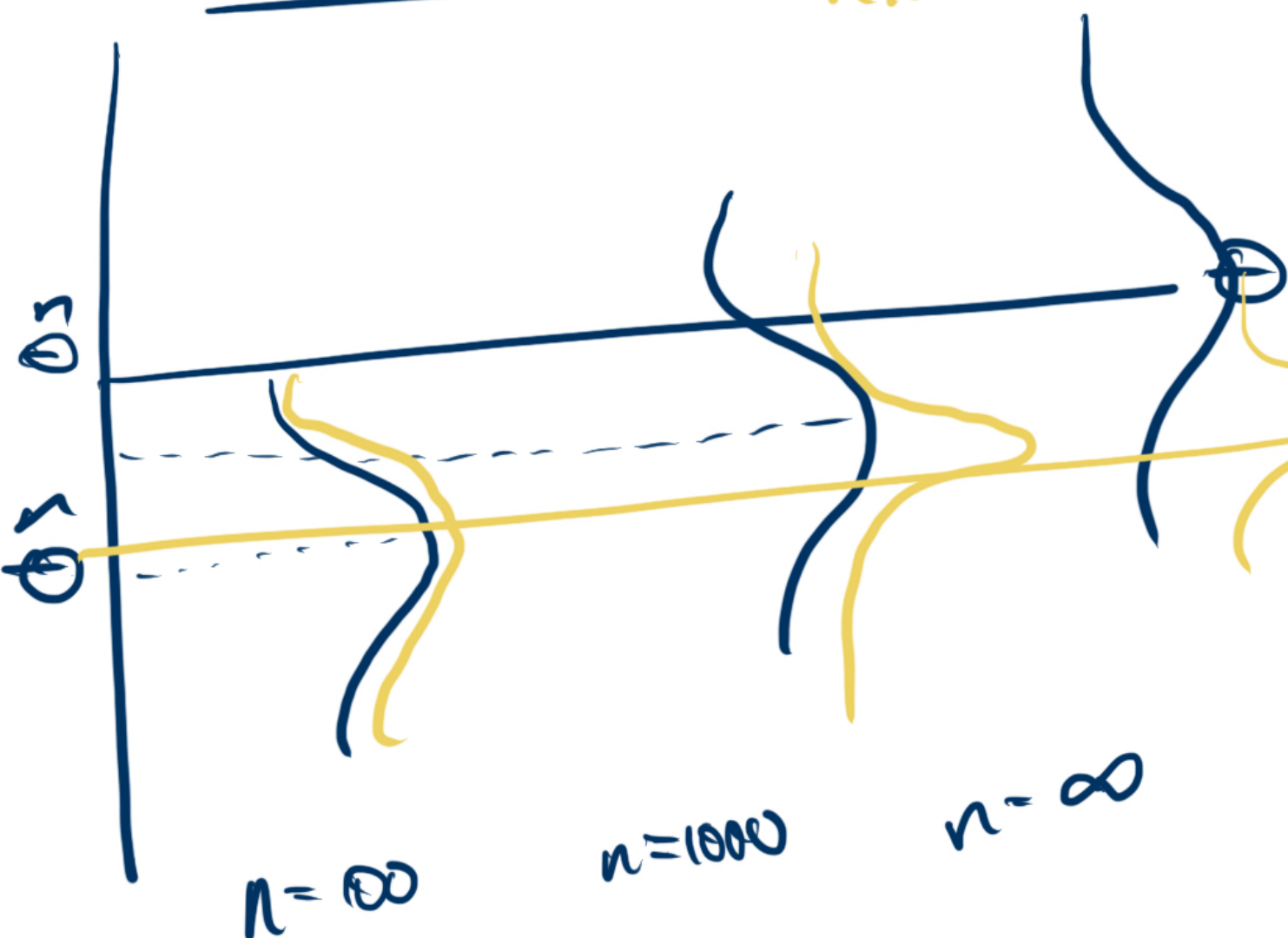
- As $n \to \infty$, $\hat{\theta} \xrightarrow{P} \theta$, which is to say, $P(|\hat{\theta} - \theta| \geq \varepsilon) \to 0$.

- Illustrating this point requires looking @ what $\hat{\theta}$ does as n changes.

Consistent Inconsistent

$n = \infty$ $n = 1000$ $n = \infty$

Typically Shown

BIAS

$\hat{\theta}$