

do we need to condition on the data?

$$\hat{\mu}''(\hat{\theta})$$

apply the claim to
the data

$$\hat{\mu}''(\hat{\theta})$$

$$\hat{\mu}''(\hat{\theta}^*)$$

expand around $\hat{\theta}$?

$$\hat{\mu}_N''(\hat{\theta})$$

$$\hat{\mu}_N''(\hat{\theta}) + \frac{1}{2}(\hat{\theta} - \theta_1^*) \hat{\mu}_N'''(\theta_2^*)$$

try to expand

proof

using conditioning
on the data

clarify this a statement about the quantities
you are simulating.