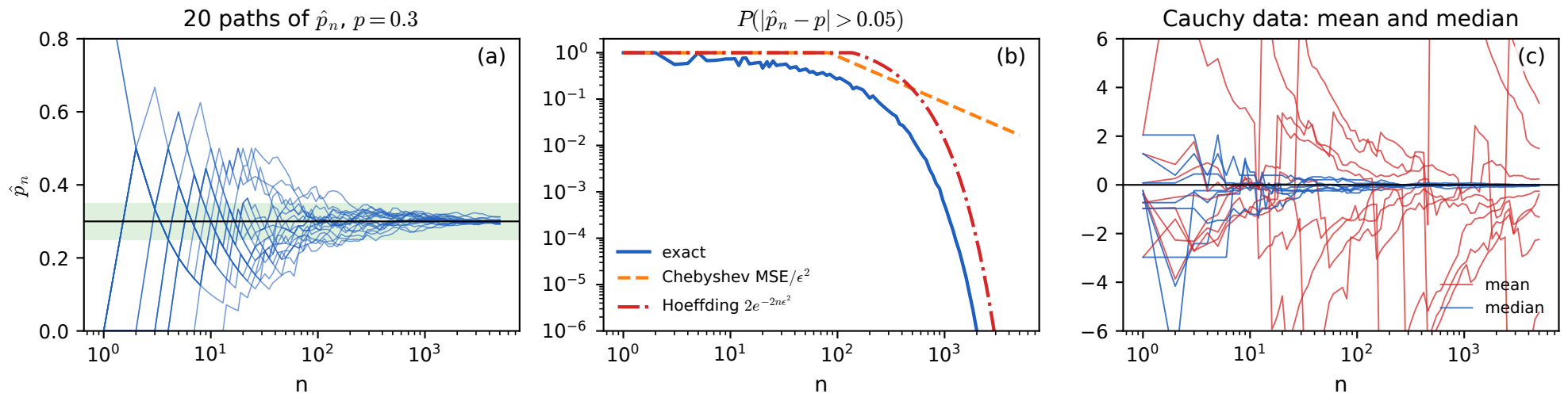

20 paths of $\hat{p}_n$, $p = 0.3$
(a)
$\hat{p}_n$
n
$P(|\hat{p}_n - p| > 0.05)$
(b)
exact
Chebyshev MSE/ϵ^2
Hoeffding $2e^{-2n\epsilon^2}$
n
Cauchy data: mean and median
(c)
mean
median
n