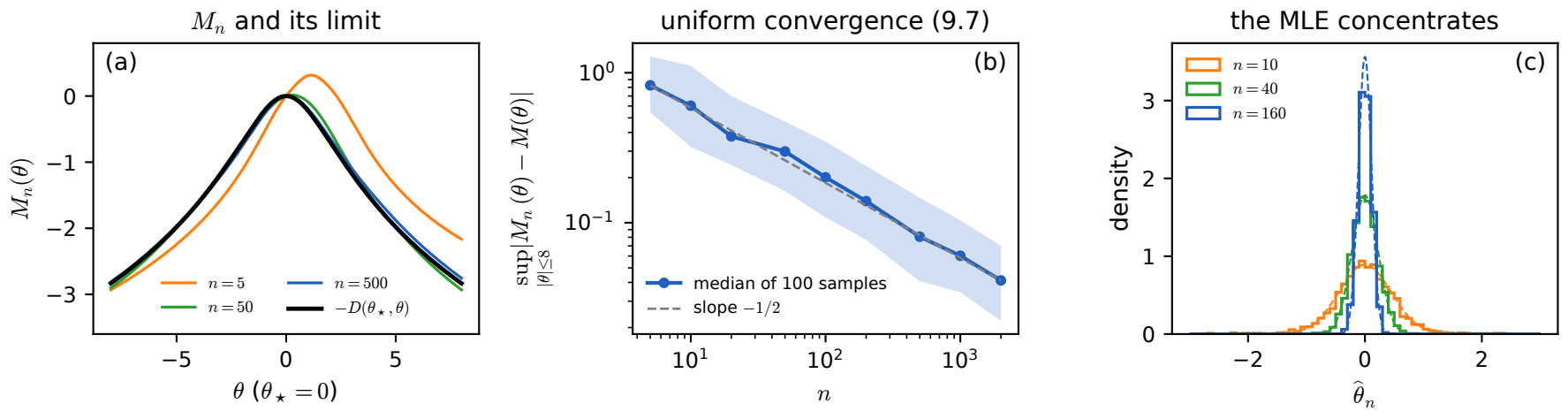

M_n and its limit
(a)
$M_n(\theta)$
θ ($\theta_\star = 0$)
$n = 5$
$n = 50$
$n = 500$
$-D(\theta_\star, \theta)$
uniform convergence (9.7)
(b)
$\sup_{|\theta| \le 8} |M_n(\theta) - M(\theta)|$
n
median of 100 samples
slope $-1/2$
the MLE concentrates
(c)
density
$\widehat{\theta}_n$
$n = 10$
$n = 40$
$n = 160$