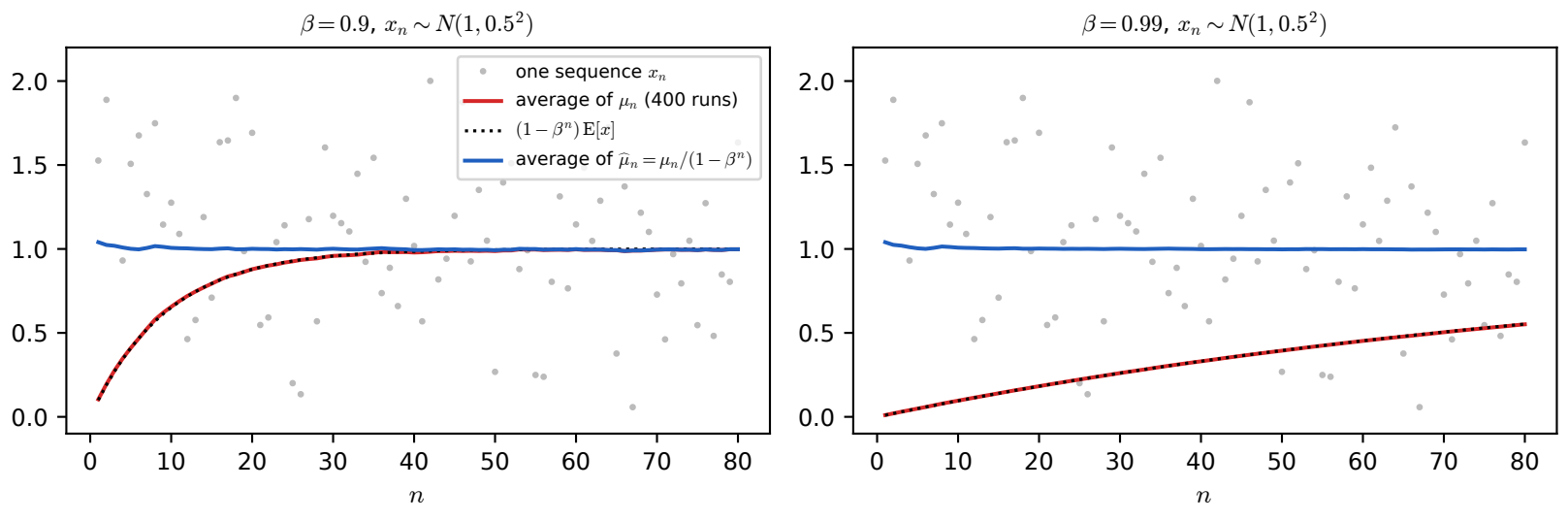

$\beta = 0.9,\ x_n \sim N(1, 0.5^2)$
one sequence x_n
average of μ_n (400 runs)
$(1-\beta^n)\,\mathrm{E}[x]$
average of $\hat{\mu}_n = \mu_n/(1-\beta^n)$
$\beta = 0.99,\ x_n \sim N(1, 0.5^2)$
0.0
0.5
1.0
1.5
2.0
0
10
20
30
40
50
60
70
80
n