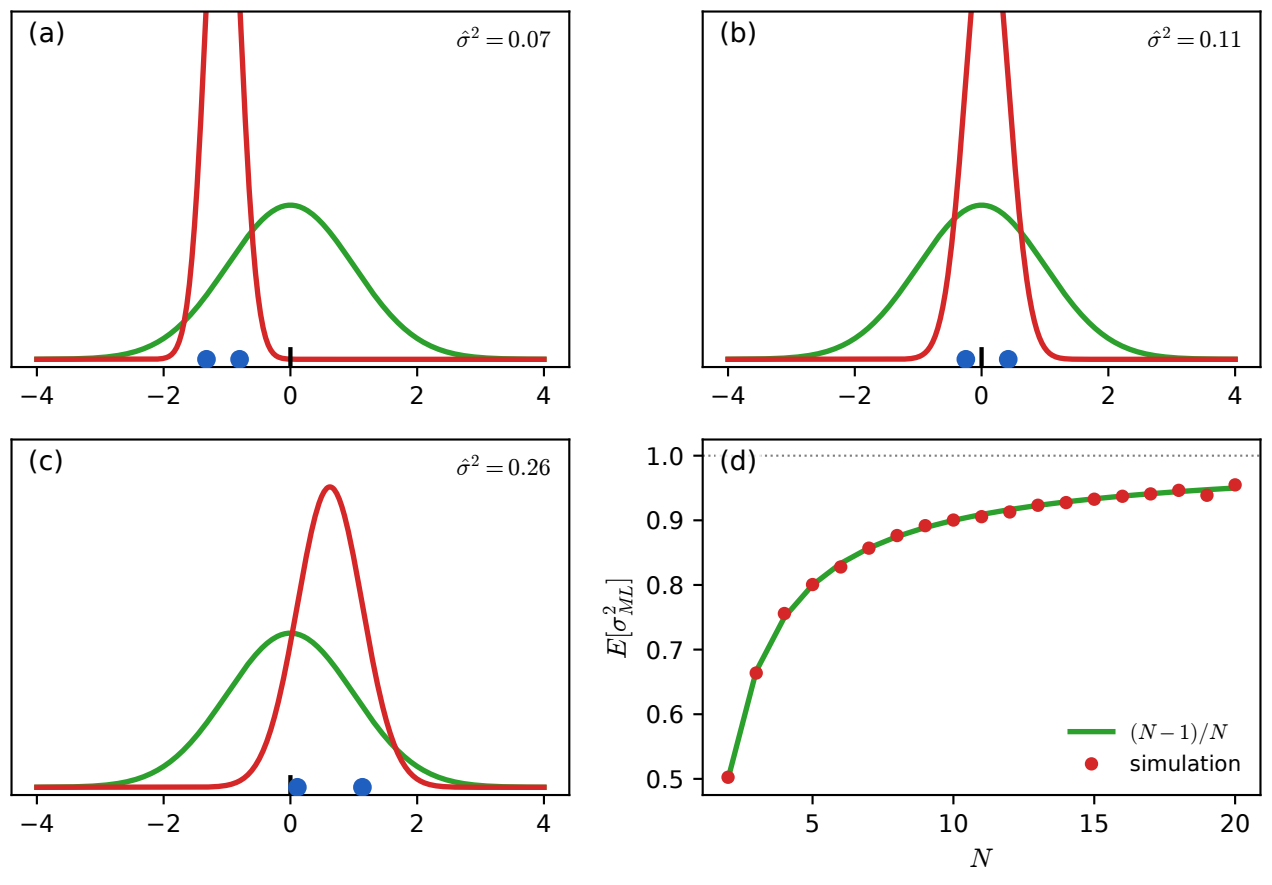

(a)
$\hat{\sigma}^2 = 0.07$
(b)
$\hat{\sigma}^2 = 0.11$
(c)
$\hat{\sigma}^2 = 0.26$
(d)
$E[\sigma^2_{ML}]$
N
$(N-1)/N$
simulation