

$$\sigma^2 = \frac{1}{N} \sum_{i=1}^N (v_i - \mu)^2 = \frac{1}{N} \sum_{i=1}^N (v_i - \mu)(v_i - \mu)$$

$$= \frac{1}{N} \sum_{i=1}^N v_i^2 - 2\mu \sum_{i=1}^N v_i + \sum_{i=1}^N \mu^2$$

$$= \frac{1}{N} \sum_{i=1}^N v_i^2 - 2\mu \sum_{i=1}^N v_i + \mu^2 \sum_{i=1}^N 1$$

Now note that $\sum_{i=1}^N v_i = N\mu$ & $\sum_{i=1}^N 1 = N$

such that $\frac{1}{N} \sum_{i=1}^N v_i^2 - 2\mu N\mu + N\mu^2$ is

equivalent. Now,

$$\frac{1}{N} \left[\sum_{i=1}^N v_i^2 - 2N\mu^2 + N\mu^2 \right] = \frac{1}{N} \left(\sum_{i=1}^N v_i^2 - N\mu^2 \right)$$

finally $\frac{1}{N} \sum_{i=1}^N v_i^2 - \mu^2$ is 1.6.9 on pg 27

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$$s^2 = \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2$$

$$\sum (x_i - \bar{x})^2 = \sum (x_i - \bar{x})(x_i - \bar{x}) = \sum x_i^2 - \bar{x} \sum x_i - \sum x_i \bar{x} + \sum \bar{x}^2$$

$$\sum x_i^2 - 2x_i \bar{x} + \bar{x}^2 = \sum x_i^2 - \sum x_i \bar{x} + \sum \bar{x}^2 =$$

$$\sum x_i^2 - 2\bar{x} \sum x_i + \bar{x}^2 \sum 1 = \text{Now the trick.}$$

Note that $\sum_{i=1}^n 1 = n$ & $\sum x_i = n\bar{x}$

so we have $\sum x_i^2 - 2\bar{x} n\bar{x} + n\bar{x}^2 =$

$$\sum x_i^2 - 2n\bar{x}^2 + n\bar{x}^2 = \sum x_i^2 - n\bar{x}^2$$

now lets get back to full notation.

$$s^2 = \frac{1}{n-1} \left[\sum x_i^2 - n\bar{x}^2 \right] \text{ this is close but}$$

not there. To get to 1.6.14 we need a

trick with $n\bar{x}^2$. So $\bar{x} = \frac{\sum x_i}{n}$ then

$$n\bar{x}^2 = n \left(\frac{\sum x_i}{n} \right)^2 = \frac{n}{n^2} (\sum x_i)^2 = \frac{1}{n} (\sum x_i)^2$$

finally $s^2 = \frac{1}{n-1} \left[\sum x_i^2 - \frac{1}{n} (\sum x_i)^2 \right]$