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$$\begin{aligned}
 &= -\frac{2}{n^2} (x^{(n)} - (\bar{x})_{n-1}) (n(\bar{x})_n - n \cdot (\bar{x})_{n-1}) \\
 &= -\frac{2}{n^2} (x^{(n)} - (\bar{x})_{n-1}) (x^{(n)} - (\bar{x})_{n-1}) \\
 &= -\frac{2}{n^2} (x^{(n)} - (\bar{x})_{n-1})^2 \\
 (V^2)_n &= \left(1 - \frac{1}{n}\right) (V^2)_{n-1} + (x^{(n)} - (\bar{x})_{n-1})^2 \left(\frac{1}{n} + \frac{1}{n^2} - \frac{2}{n^2}\right) \\
 &= \left(1 - \frac{1}{n}\right) (V^2)_{n-1} + \frac{1}{n} \left(1 - \frac{1}{n}\right) (x^{(n)} - (\bar{x})_{n-1})^2
 \end{aligned}$$

7:01 / 7:11

Recursive Formula for Sample Variance

41 views

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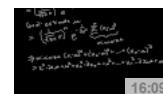
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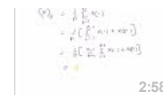
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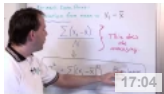
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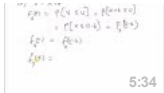
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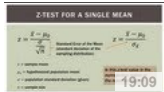
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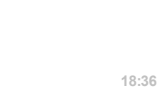
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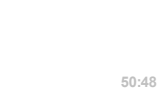
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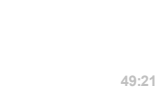
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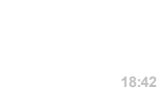
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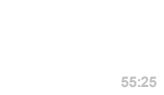
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