

DATE   

例 6.4

$$E(X_i) = \mu, \quad V(X_i) = \sigma^2 = E(X_i^2) - \mu^2$$

$$\rightarrow E(\bar{X}) = \mu, \quad V(\bar{X}) = \frac{\sigma^2}{n} = E(\bar{X}^2) - \mu^2$$

$$E(\hat{\sigma}_1^2) = E\left(\frac{\sum_{i=1}^n (X_i - \bar{X})^2}{n}\right)$$

$$E(\hat{\sigma}_2^2) = E\left(\frac{\sum_{i=1}^n (X_i - \bar{X})^2}{n-1}\right)$$

$$= \frac{1}{n} E\left(\sum_{i=1}^n X_i^2 - n\bar{X}^2\right)$$

$$= \frac{1}{n-1} E\left(\sum_{i=1}^n X_i^2 - n\bar{X}^2\right)$$

$$= \frac{1}{n} (n\sigma^2 + n\mu^2 - \sigma^2 - n\mu^2)$$

$$= \frac{1}{n-1} (n\sigma^2 + n\mu^2 - \sigma^2 - n\mu^2)$$

$$= \frac{n-1}{n} \sigma^2$$

$$= \sigma^2$$

$\rightarrow$  偏誤估計量

$\rightarrow$  不偏估計量