

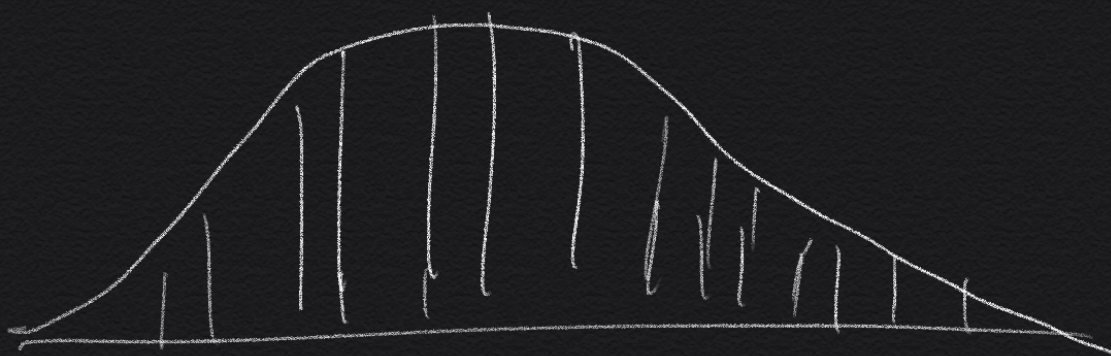
28 November 2019, 14:40

$$\hat{\mu}^{SS} = \hat{M} + \hat{B}(x_i - \hat{M})$$



$$\hat{B} = \frac{1 - (N-3)}{S}$$

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



$$\sigma^2 = \bar{p}(1-\bar{p})/90$$



$$P_i = \frac{(x_i - \mu)(\sigma)^{-1}}{\sqrt{2\pi}}$$



$$X_i = \frac{P_i}{\sigma_0} \rightarrow A_{S1} \quad X_i \sim N(\mu, 1)$$

$$\hat{\mu}^{JS} = \hat{\mu} + \left(1 - \frac{(N-3)}{\sum_{i=1}^N (X_i - \bar{X})^2} \right) (X_i - \hat{\mu})$$

$$= \hat{\mu} + \left(1 - \frac{(N-3)}{\sum_{i=1}^N \left(\frac{P_i}{\sigma_0} - \frac{\bar{P}}{\sigma_0} \right)^2} \right) \left(\frac{P_i}{\sigma_0} - \hat{\mu} \right)$$

$$= \frac{\bar{P}}{\sigma_0} + \left(1 - \frac{(N-3)}{\sum_{i=1}^N \left(\frac{P_i}{\sigma_0} - \frac{\bar{P}}{\sigma_0} \right)^2} \right) \cdot \left(\frac{P_i}{\sigma_0} - \frac{\bar{P}}{\sigma_0} \right)$$

$$= \frac{1}{\sigma_0} \cdot \left[\bar{P} + \left(1 - \frac{(N-3) \cdot \sigma_0^2}{\sum_{i=1}^N (P_i - \bar{P})^2} \right) (P_i - \bar{P}) \right]$$

$$\hat{P}^{JS} = \sigma_0 \cdot \hat{\mu}^{JS}$$



$$= \hat{M} + \left(1 - \frac{(N-3)}{\sum_{i=1}^N \left(\frac{P_i}{\sigma_0} - \frac{\bar{P}}{\sigma_0} \right)^2} \right) \left(\frac{P_i}{\sigma_0} - \hat{M} \right)$$

$$= \frac{\bar{P}}{\sigma_0} + \left(1 - \frac{(N-3)}{\sum_{i=1}^N \left(\frac{P_i}{\sigma_0} - \frac{\bar{P}}{\sigma_0} \right)^2} \right) \cdot \left(\frac{P_i}{\sigma_0} - \frac{\bar{P}}{\sigma_0} \right)$$

$$= \frac{1}{\sigma_0} \cdot \left[\bar{P} + \left(1 - \frac{(N-3) \cdot \sigma_0^2}{\sum_{i=1}^N (P_i - \bar{P})^2} \right) (P_i - \bar{P}) \right]$$

$$\hat{P}^{SS} = \sigma_0 \cdot \hat{\omega}^{SS}$$

$$= \bar{P} + \left(1 - \frac{(N-3) \sigma_0^2}{\sum_{i=1}^N (P_i - \bar{P})^2} \right) (P_i - \bar{P})$$

