

Following are the super detailed solution for driving and simplifying the two functions asked in HW1 question 1.

$$\mu' = f(\mu, n, x_{n+1}) = \frac{\sum_{i=1}^{n+1} x_i}{n+1} = \frac{\sum_{i=1}^n x_i + x_{n+1}}{n+1} = \frac{n \cdot \mu + x_{n+1}}{n+1}$$

Since $v = (\sum_{i=1}^n (x_i - \mu)^2) / (n-1)$ and $v' = (\sum_{i=1}^{n+1} (x_i - \mu')^2) / n$, by multiplying $n-1$ and n to v and v' and subtracting nv' by $(n-1)v$ and then divide both side by n , we can have

$$\begin{aligned} v' &= \frac{(n-1) \cdot v + (x_{n+1} - \mu')^2 + \sum_{i=1}^n ((x_i - \mu')^2 - (x_i - \mu)^2)}{n} \\ &= \frac{(n-1) \cdot v + (x_{n+1} - \mu')^2 + \sum_{i=1}^n (x_i^2 + \mu'^2 - 2x_i \mu' - x_i^2 - \mu^2 + 2x_i \mu)}{n} \\ &= \frac{(n-1) \cdot v + (x_{n+1} - \mu')^2 + \sum_{i=1}^n (\mu'^2 - \mu^2 - 2x_i \cdot \mu' + 2x_i \cdot \mu)}{n} \\ &= \frac{(n-1) \cdot v + (x_{n+1} - \mu')^2 + n\mu'^2 - n\mu^2 - 2n\mu\mu' + 2n\mu^2}{n} \\ &= \frac{(n-1) \cdot v + (x_{n+1} - \mu')^2 + n(\mu'^2 + \mu^2 - 2\mu \cdot \mu')}{n} \\ &= \frac{(n-1) \cdot v + (x_{n+1} - \mu')^2 + n(\mu' - \mu)^2}{n} \\ &= \frac{n-1}{n} \cdot v + \frac{x_{n+1}^2 + \mu'^2 - 2x_{n+1}\mu' + n\mu'^2 + n\mu^2 - 2n\mu\mu'}{n} \\ &= \frac{n-1}{n} \cdot v + \frac{(x_{n+1}^2 + n\mu^2) + \mu'(\mu' - 2x_{n+1} + n\mu' - 2n\mu)}{n} \\ &= \frac{n-1}{n} \cdot v + \frac{(x_{n+1}^2 + n\mu^2) + \mu'((n+1)\mu' - 2x_{n+1} - 2n\mu)}{n} \\ &= \frac{n-1}{n} \cdot v + \frac{(x_{n+1}^2 + n\mu^2) + \mu'(n\mu + x_{n+1} - 2x_{n+1} - 2n\mu)}{n} \\ &= \frac{n-1}{n} \cdot v + \frac{(x_{n+1}^2 + n\mu^2) + \mu'(-x_{n+1} - n\mu)}{n} \\ &= \frac{n-1}{n} \cdot v + \frac{(x_{n+1}^2 + n\mu^2) + \frac{(x_{n+1}+n\mu)(-x_{n+1}-n\mu)}{n+1}}{n} \\ &= \frac{n-1}{n} \cdot v + \frac{(x_{n+1}^2 + n\mu^2) - \frac{(x_{n+1}+n\mu)^2}{n+1}}{n} \\ &= \frac{n-1}{n} \cdot v + \frac{\frac{(n+1) \cdot (x_{n+1}^2 + n\mu^2)}{n+1} - \frac{(x_{n+1}+n\mu)^2}{n+1}}{n} \\ &= \frac{n-1}{n} \cdot v + \frac{nx_{n+1}^2 + n^2\mu^2 + x_{n+1}^2 + n\mu^2 - x_{n+1}^2 - n^2\mu^2 - 2x_{n+1}n\mu}{n \cdot (n+1)} \\ &= \frac{n-1}{n} \cdot v + \frac{nx_{n+1}^2 + n\mu^2 - 2x_{n+1}n\mu}{n \cdot (n+1)} \\ &= \frac{n-1}{n} \cdot v + \frac{x_{n+1}^2 + \mu^2 - 2\mu x_{n+1}}{n+1} \\ &= \frac{n-1}{n} \cdot v + \frac{(x_{n+1} - \mu)^2}{n+1} \end{aligned}$$