

$$B = 2 [\text{Cor}(\hat{\theta}_1, \hat{\theta}_2) - \text{Var}(\hat{\theta}_2)] \quad (2)$$

$$C = \text{Var}(\hat{\theta}_2)$$

Minimizing with respect to C.

$$\frac{d}{dc} \text{Var}(\hat{\theta}_1) = \frac{d}{dc} (Ac^2 + Bc + C) = 0$$

$$= 2Ac + B = 0$$

$$\Rightarrow 2Ac = -B$$

$$C^* = -\frac{B}{2A}$$

Thus

$$C^* = \frac{2 [\text{Cor}(\hat{\theta}_1, \hat{\theta}_2) - \text{Var}(\hat{\theta}_2)]}{2 [\text{Var}(\hat{\theta}_1, \hat{\theta}_2) - \text{Var}(\hat{\theta}_2)]}$$

$$C^* = \frac{\text{Var}(\hat{\theta}_2) - \text{Cor}(\hat{\theta}_1, \hat{\theta}_2)}{\text{Var}(\hat{\theta}_1, \hat{\theta}_2) - 2\text{Var}(\hat{\theta}_2)}$$

$$C^* = \frac{- [\text{Cor}(\hat{\theta}_1, \hat{\theta}_2) - \text{Var}(\hat{\theta}_2)]}{2 [\text{Var}(\hat{\theta}_1) + \text{Var}(\hat{\theta}_2) - 2\text{Cor}(\hat{\theta}_1, \hat{\theta}_2)]}$$

$$C^* = \frac{\text{Var}(\hat{\theta}_2) - \text{Cor}(\hat{\theta}_1, \hat{\theta}_2)}{\text{Var}(\hat{\theta}_1) + \text{Var}(\hat{\theta}_2) - 2\text{Cor}(\hat{\theta}_1, \hat{\theta}_2)}$$

For special case where $\hat{\theta}_1$ and $\hat{\theta}_2$ are antithetic and identically distributed $\sigma_1^2 = \sigma_2^2$ Then

$$C^* = \frac{\sigma_2^2 - \sigma_{12}}{2\sigma_2^2 - 2\sigma_{12}} = \frac{1}{2}$$

1) (1) (2)

$$0 = (1 + c) = 0$$

$$0 = 0$$

0

$$\frac{[\hat{\theta}_1, \hat{\theta}_2]}{[\hat{\theta}_1] [\hat{\theta}_2]}$$

$$[\hat{\theta}_1, \hat{\theta}_2]$$

$$[\hat{\theta}_1, \hat{\theta}_2]_{\text{cov}} = \text{Var}(\hat{\theta}_1)$$

$$\text{Var}(\hat{\theta}_1) - 2\text{Cov}(\hat{\theta}_1, \hat{\theta}_2)$$

$$[\hat{\theta}_1, \hat{\theta}_2]_{\text{cov}} = 2\text{Cov}(\hat{\theta}_1, \hat{\theta}_2)$$

the standard deviation are

are antithetic and identical

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