

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

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

Minimizing with respect to C.

$$\frac{d}{dc} \text{Var}(\hat{\theta}_2) = \frac{d}{dc} (Ac^2 + Bc + C) = 0$$

$$= 2Ac + B = 0$$

$$\Leftrightarrow 2Ac = -B$$

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

Thus

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

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

~~$$C^* = \frac{-\frac{1}{2} [\text{Cov}(\hat{\theta}_1, \hat{\theta}_2) - \text{Var}(\hat{\theta}_2)]}{2[\text{Var}(\hat{\theta}_1) + \text{Var}(\hat{\theta}_2) - 2\text{Cov}(\hat{\theta}_1, \hat{\theta}_2)]}$$~~

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

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

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

(1) ] (2)

$$0 \otimes (c+c) = 0$$

$$0_2 = 0$$

$\hat{\theta}_2$

$\hat{(\theta_1)}$   
 $\hat{(\theta_2)}$

$\hat{(\theta_2)}$

$\hat{(\theta_1)}$   $\hat{(\theta_2)}$   
Van  $\hat{(\theta_1)}$

$\hat{(\theta_1)}$   $\hat{(\theta_2)}$   
Van  $\hat{(\theta_2)}$  - 2 cor  $(\hat{\theta}_1, \hat{\theta}_2)$

$\hat{(\theta_1)}$   $\hat{(\theta_2)}$   
Van  $\hat{(\theta_1)}$  - 2 cor  $(\hat{\theta}_1, \hat{\theta}_2)$

$$\frac{\hat{\theta}_1 - \bar{\theta}_1}{\hat{\sigma}_{\theta_1}} \quad \frac{\hat{\theta}_2 - \bar{\theta}_2}{\hat{\sigma}_{\theta_2}} \quad \frac{\hat{\theta}_2 - \bar{\theta}_2}{2\hat{\sigma}_{\theta_2}^2 - 2\hat{\sigma}_{\theta_2}} = \frac{1}{2}$$

are anti-correlated