

Demonstrator $\sigma_{\mu_1}^2 = \frac{1}{N} \sum_{n=1}^N (x_n - \mu_{\mu_1})^2$

also $\Rightarrow \mu_{\mu_1} = \frac{1}{N} \sum_{n=1}^N x_n$

$\Rightarrow \sigma_{\mu_1}^2 = \frac{1}{N} \sum_{n=1}^N (x_n^2 - 2x_n \mu_{\mu_1} + \mu_{\mu_1}^2)$

$\sigma_{\mu_1}^2 = \frac{1}{N} \left(\sum_{n=1}^N x_n^2 - 2\mu_{\mu_1} \underbrace{\sum_{n=1}^N x_n}_{\mu_{\mu_1} \cdot N} + \underbrace{\sum_{n=1}^N \mu_{\mu_1}^2}_{N \cdot \mu_{\mu_1}^2} \right)$

$\sigma^2 = \frac{1}{N} \sum_{n=1}^N x_n^2 - 2\mu_{\mu_1}^2 + \mu_{\mu_1}^2$

$\sigma_{\mu_1}^2 = \frac{1}{N} \sum_{n=1}^N x_n^2 - \underbrace{\mu_{\mu_1}^2}_{\left(\frac{1}{N} \sum_{n=1}^N x_n\right)^2} \rightarrow \sigma_{\mu_1}^2 = \frac{1}{N} \sum_{n=1}^N (x_n - \mu_{\mu_1})^2$

