

$$\frac{Z(s)}{\|Z(s)\|}$$

=

$$\frac{\hat{\mu}}{\hat{\sigma}} = \boxed{\frac{\hat{\mu}}{\frac{1}{\sqrt{n}} \hat{\sigma}}}$$

$$\frac{Y_i}{\sqrt{\sum Y_i^2}}$$

$$\frac{\hat{\mu}}{\hat{\sigma}}$$

$$\frac{Y_i}{\hat{\sigma}}$$

$$\frac{Y_i - \hat{\mu}}{\hat{\sigma}} = R$$

$$\boxed{\frac{Y_i}{\sum Y_i^2}}$$

$$\text{cov} \left(\right)$$

$$\hat{\sigma} = \sqrt{\frac{1}{n} \sum (Y_i - \hat{\mu})^2}$$

$$\det(\Lambda(s))^{1/2}$$

$$\hat{\Lambda}(s) = \frac{1}{n} \sum_{i=1}^n R_i'(s)^2$$

in ID

⇒ Δ

$$\Rightarrow \hat{\Lambda}(s) = \sum_{i=1}^n \left(\frac{1}{\sqrt{n}} R_i'(s) \right)^2$$

$$\underline{\underline{u(s)}}$$

$$\hat{\Lambda}(s) =$$

$$\sum_{i=1}^n R_i'(s)^2$$

$$\sum_{i=1}^n R_i' R_i'^T$$

$$\frac{Z}{\|Z\|} = \frac{\sqrt{n}}{\|R\|}$$

$$(u_1, \dots, u_n) \begin{pmatrix} u_1 \\ \vdots \\ u_n \end{pmatrix} = \sum u_i(s)^2$$

$$\sqrt{n} R_i =$$

$$\begin{pmatrix} u_1 \\ \vdots \\ u_n \end{pmatrix} (u_1, \dots, u_n) = \begin{pmatrix} u_1 u_1 & u_1 u_2 & \dots \\ & u_2 u_2 & \dots \end{pmatrix}$$