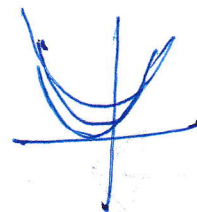


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$$\text{var}(\sqrt{Y_i - \sqrt{\mu}}) = \left(\frac{n-1}{n}\right)^2 \text{var}(\nabla Y_i) + \frac{1}{n^2} \sum_{j \neq i} \text{var}(\nabla Y_j)$$

$$\frac{1}{na} = \left(\frac{n-1}{n}\right)^2 \Lambda + \frac{1}{n^2} \sum_{j \neq i} \Lambda.$$

$n-1$



$$\boxed{\frac{1}{na}}$$

$$= \frac{n^2 - 2n + 1}{n^2} + \frac{1}{n^2}(n) = \left(\frac{n^2 - 2n + 2}{n^2}\right) \Lambda$$

$$\left(\frac{2n^2 - 2n + 1}{n^2}\right) \Lambda$$

$$= 2 \left(\frac{(n-2)(n-1)}{n^2}\right)$$

$$2 \pm \sqrt{4-8}$$

$$(n-a)(n-b) = n$$

$$n^2 - 2n + 1 + n - 1 = n^2 - n$$

$$= \left(\frac{n-1}{n}\right) \frac{(n-1)^2}{n^2} + \frac{(n-1)}{n^2} = \frac{n^2 - n}{n^2}$$

$$\boxed{\frac{n-1}{n} \Lambda}$$

$$= \frac{n-1}{n}$$