

$$x + \frac{1}{y} = 1, \quad \frac{1}{x} + y = 2$$

compute $x^{2022} + \frac{1}{y^{2022}} = 0$

$$(x + \frac{1}{y})(\frac{1}{x} + y) = 1 + 1 + xy + \frac{1}{xy} = 2$$

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

$$x^2 = -\frac{1}{y^2}$$

$$x^{2(1011)} = -\frac{1}{y^{2(1011)}}$$

Exact vs Asymptotic

$N(\mu, \sigma^2)$ σ - unknown

100(1- α)% for μ in $\bar{X}_n \pm \frac{\sigma}{\sqrt{n}} z_{\alpha/2}$

$N(\mu, \sigma^2)$ σ - unknown

100(1- α)% CI for μ $\bar{X}_n \pm \frac{S_n}{\sqrt{n}} t_{n-1, \alpha/2}$

$n \rightarrow \infty$ $S_n \approx \sigma$

$$t_n = \frac{N(0,1)}{\sqrt{\frac{X_n^2}{n}}} \Rightarrow t_{\infty} = N(0,1)$$

$$X_n^2 = \sum_{k=1}^n Z_k^2 \quad Z_k \sim N(0,1) \text{ i.i.d.}$$

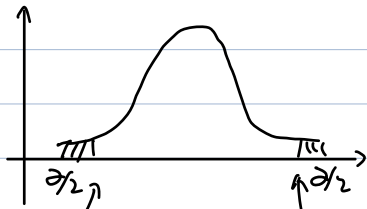
$$\text{LLN: } \frac{1}{n} \sum_{k=1}^n Z_k^2 \xrightarrow{n \rightarrow \infty} \mathbb{E} Z_k^2 = 1$$

$N(\mu, \sigma^2) \rightarrow N(1, \sigma^2)$ $\theta = \sigma$

$\theta = \sigma$ unknown $\Rightarrow \hat{\theta}_n^2 = S_n^2 = \frac{1}{n-1} \sum_{k=1}^n (X_k - \bar{X})^2$

μ - unknown known: $S_n^2 (n-1) \sim \sigma^2 \chi_{n-1}^2$

pivot: $\frac{S_n^2 (n-1)}{\sigma^2} \stackrel{d}{=} \chi_{n-1}^2$



$$\alpha = 0.05$$

$$\alpha/2 = 0.025$$

$$\chi^2_{n-1, 1-\alpha/2} \rightarrow \text{small}$$

$$0.975$$

$$\chi^2_{n-1, \alpha/2} \rightarrow \text{large}$$

$$0.025$$

$$P\left(\chi^2_{n-1, 1-\alpha/2} < \frac{S_n(n-1)}{\sigma^2} < \chi^2_{n-1, \alpha/2}\right) = 1-\alpha$$

$$P\left(\frac{S_n^2(n-1)}{\chi^2_{n-1, 1-\alpha/2}} < \sigma^2 < \frac{S_n^2(n-1)}{\chi^2_{n-1, \alpha/2}}\right) = 1-\alpha$$

$$100(1-\alpha)\% \text{ CI for } \sigma \text{ in } \left[\sqrt{\frac{S_n^2(n-1)}{\chi^2_{n-1, \alpha/2}}}, \sqrt{\frac{S_n^2(n-1)}{\chi^2_{n-1, 1-\alpha/2}}} \right]$$