

Mean & stdev: particular cases

Sampling WITHOUT replacement

Here, n can be N :

$$\bar{x} = \frac{1+n}{2}$$

Case for $i = 1..N$ (i.e., $i = 1..n$ and $n = N$):

$$\begin{aligned} s^2 &= \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2 = \frac{1}{n-1} \sum_{i=1}^n \left(i - \frac{n+1}{2} \right)^2 = \\ &= \frac{1}{n-1} \sum_{i=1}^n \left[i^2 - i(n+1) + \left(\frac{n+1}{2} \right)^2 \right] \\ (n-1)s^2 &= \sum_{i=1}^n i^2 - (n+1) \sum_{i=1}^n i + n \left(\frac{n+1}{2} \right)^2 \\ (n-1)s^2 &= n \left(\frac{n^2}{3} + \frac{n}{2} + \frac{1}{6} \right) - (n+1)n \frac{1+n}{2} + n \left(\frac{n+1}{2} \right)^2 = \\ &= n \left(\frac{n^2}{3} + \frac{n}{2} + \frac{1}{6} \right) + (n+1)^2 \left(-\frac{n}{2} + \frac{n}{4} \right) = \\ &= n \left(\frac{n^2}{3} + \frac{n}{2} + \frac{1}{6} \right) - \frac{n}{4} (n+1)^2 \\ (n-1)s^2 &= n^3 \left(\frac{1}{3} - \frac{1}{4} \right) + n^2 \left(\frac{1}{2} - \frac{1}{2} \right) + n \left(\frac{1}{6} - \frac{1}{4} \right) = \\ &= \frac{1}{12} n^3 - \frac{1}{12} n \\ s^2 &= \frac{1}{12} n(n+1) \\ s &= \sqrt{\frac{N(N+1)}{12}} \end{aligned}$$

