

prove of (2.8.49)

$$\begin{aligned}\text{Var}(\bar{X}_n) &= \text{Var}\left(\frac{\sum_{i=1}^N Z_i V_i}{n}\right) \\ &= \frac{1}{n^2} \text{Cov}\left(\sum_{i=1}^N Z_i V_i, \sum_{j=1}^N Z_j V_j\right) \\ &= \frac{1}{n^2} \left[\sum_{i=1}^N V_i^2 \text{V}(Z_i) + \sum_{i=1}^N \sum_{j \neq i}^N V_i V_j \text{Cov}(Z_i, Z_j) \right] \\ &= \frac{1}{n^2} \left[\frac{n}{N} \left(1 - \frac{n}{N}\right) \sum_{i=1}^N V_i^2 - \sum_{i=1}^N \sum_{j \neq i}^N V_i V_j \cdot \frac{1}{N-1} \left(1 - \frac{n}{N}\right) \left(\frac{n}{N}\right) \right] \\ &= \frac{1}{n^2} \cdot \frac{n}{N} \left(1 - \frac{n}{N}\right) \left[\sum_{i=1}^N V_i^2 - \frac{1}{N-1} \sum_{i=1}^N \sum_{j \neq i}^N V_i V_j \right] \\ &= \frac{1}{n} \left(1 - \frac{n}{N}\right) \frac{1}{N(N-1)} \left[(N-1) \sum_{i=1}^N V_i^2 - \left(\sum_{i=1}^N V_i\right)^2 + \sum_{i=1}^N V_i^2 \right] \\ &= \frac{1}{n} \left(1 - \frac{n}{N}\right) \frac{1}{N(N-1)} \left[N \sum_{i=1}^N V_i^2 - \left(\sum_{i=1}^N V_i\right)^2 \right] \\ &= \frac{1}{n} \left(1 - \frac{n}{N}\right) \cdot \frac{1}{N-1} \sum_{i=1}^N (V_i - \bar{V})^2\end{aligned}$$