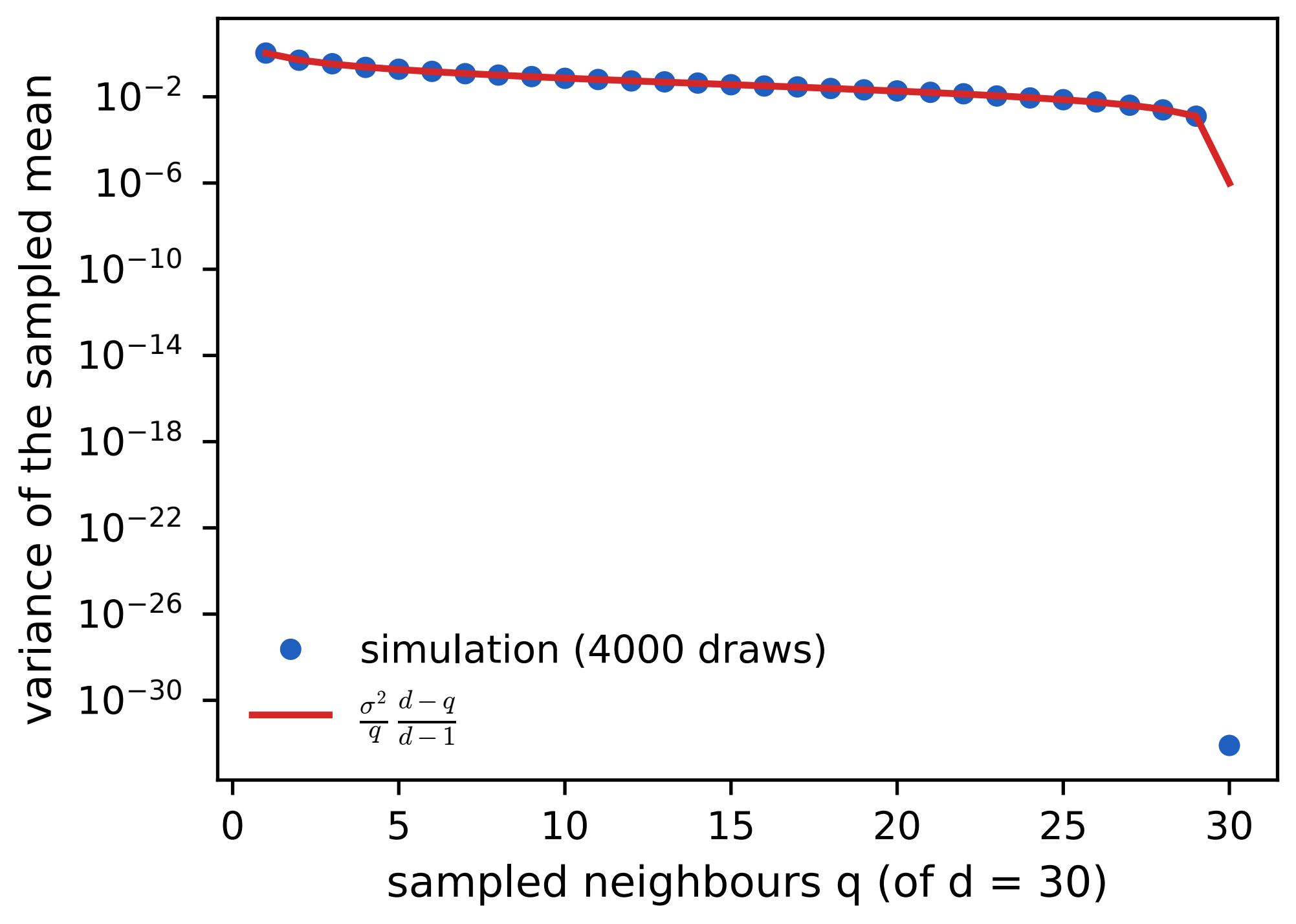

variance of the sampled mean
10^{-2}
10^{-6}
10^{-10}
10^{-14}
10^{-18}
10^{-22}
10^{-26}
10^{-30}
simulation (4000 draws)
$\frac{\sigma^2}{q}\frac{d-q}{d-1}$
0
5
10
15
20
25
30
sampled neighbours q (of d = 30)