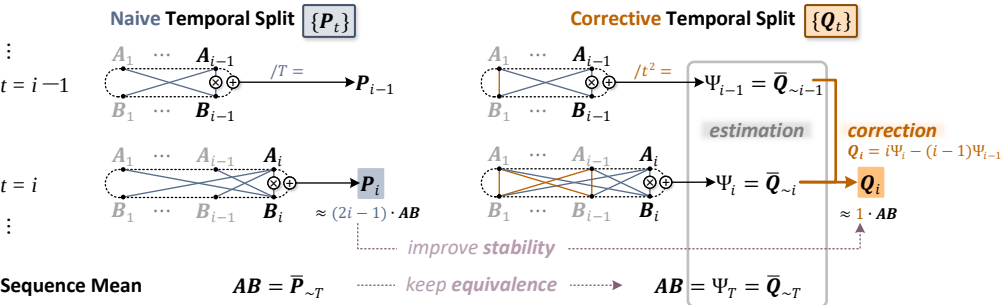
Naive Temporal Split $\{P_t\}$
Corrective Temporal Split $\{Q_t\}$
$t = i-1$
$t = i$
$A_1 \cdots A_{i-1}$
$B_1 \cdots B_{i-1}$
A_i
B_i
$/T =$
P_{i-1}
P_i
$\approx (2i-1) \cdot AB$
$/t^2 =$
$\Psi_{i-1} = \bar{Q}_{\sim i-1}$
$\Psi_i = \bar{Q}_{\sim i}$
estimation
correction
$Q_i = i\Psi_i - (i-1)\Psi_{i-1}$
Q_i
$\approx 1 \cdot AB$
improve stability
keep equivalence
Sequence Mean
$AB = \bar{P}_{\sim T}$
$AB = \Psi_T = \bar{Q}_{\sim T}$