

From Vinck, et al, 2012, the equation for PPC estimator P2 is:

$$\widehat{P}_2 = \frac{1}{|M|(|M| - 1)} \sum_{m \in M} \sum_{l \in L} \left(\frac{\sum_{k=1}^{N_m} \sum_{j=1}^{N_l} U_{k,m} \cdot U_{j,l}}{N_m N_l} \right)$$

In the equation, M is the set of all trials and L is the set of all trials minus trial m.

We can distribute the normalization factors and use the distributive property to make the equation:

$$\widehat{P}_2 = \frac{1}{|M|(|M| - 1)} \sum_{m \in M} \sum_{l \in L} \left(\left(\frac{1}{N_m} \sum_{k=1}^{N_m} U_{k,m} \right) \cdot \left(\frac{1}{N_l} \sum_{j=1}^{N_l} U_{j,l} \right) \right)$$

We can see these are both averages, so let's simplify:

$$\begin{aligned} \bar{U}_m &= \left(\frac{1}{N_m} \sum_{k=1}^{N_m} U_{k,m} \right) \\ \widehat{P}_2 &= \frac{1}{|M|(|M| - 1)} \sum_{m \in M} \sum_{l \in L} (\bar{U}_m \cdot \bar{U}_l) \end{aligned}$$

Next, distribute again...

$$\widehat{P}_2 = \frac{1}{|M|(|M| - 1)} \sum_{m \in M} \left(\bar{U}_m \cdot \left(\sum_{l \in L} \bar{U}_l \right) \right)$$

This would be simpler if we were working with one set and no subsets, so let's add and subtract \bar{U}_m :

$$\begin{aligned} \widehat{P}_2 &= \frac{1}{|M|(|M| - 1)} \sum_{m \in M} \left(\bar{U}_m \cdot \left(\bar{U}_m - \bar{U}_m + \sum_{l \in L} \bar{U}_l \right) \right) \\ &= \frac{1}{|M|(|M| - 1)} \sum_{m \in M} \left(\bar{U}_m \cdot \left(-\bar{U}_m + \sum_{l \in M} \bar{U}_l \right) \right) \end{aligned}$$

And then distribute:

$$\begin{aligned} \widehat{P}_2 &= \frac{1}{|M|(|M| - 1)} \sum_{m \in M} \left(\bar{U}_m \cdot \sum_{l \in M} \bar{U}_l - \bar{U}_m \cdot \bar{U}_m \right) \\ &= \frac{1}{|M|(|M| - 1)} \left(\sum_{m \in M} \left(\bar{U}_m \cdot \sum_{l \in M} \bar{U}_l \right) - \sum_{m \in M} (\bar{U}_m \cdot \bar{U}_m) \right) \end{aligned}$$

$$= \frac{1}{|M|(|M| - 1)} \left(\left(\sum_{m \in M} \bar{U}_m \right) \cdot \left(\sum_{l \in M} \bar{U}_l \right) - \sum_{m \in M} (\bar{U}_m \cdot \bar{U}_m) \right)$$

And finally, we see that the two sums in the “middle” are identical, so lets change that:

$$= \frac{1}{|M|(|M| - 1)} \left(\left(\sum_{m \in M} \bar{U}_m \right) \cdot \left(\sum_{m \in M} \bar{U}_l \right) - \sum_{m \in M} (\bar{U}_m \cdot \bar{U}_m) \right)$$

Finally, let’s change those auto-dot-products to magnitude squared operations:

$$= \frac{1}{|M|(|M| - 1)} \left(\left| \sum_{m \in M} \bar{U}_m \right|^2 - \sum_{m \in M} |\bar{U}_m|^2 \right)$$