

We want to calculate the $Var[s^2]$ where

$$\begin{aligned} s^2 &= \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2 = \frac{1}{n-1} (x_i^2 - 2x_i\bar{x} + \bar{x}^2) = \\ &= \frac{1}{n-1} \left(n \left(\frac{1}{n} \sum_{i=1}^n x_i^2 \right) - 2n\bar{x} \left(\frac{1}{n} \sum_{i=1}^n x_i \right) + n\bar{x}^2 \right) = \\ &= \frac{n}{n-1} (\bar{x}^2 - 2\bar{x}^2 + \bar{x}^2) = \frac{n}{n-1} (\bar{x}^2 - \bar{x}^2) \end{aligned}$$

now we notice that

$$\begin{aligned} s^2 &= \frac{n}{n-1} (\bar{x}^2 - \bar{x}^2) = \frac{n}{n-1} \frac{1}{n} \sum_{i=1}^n x_i^2 - \frac{n}{n-1} \frac{1}{n^2} \sum_{i=1}^n x_i \sum_{j=1}^n x_j = \\ &= \frac{1}{n-1} \sum_{i=1}^n x_i^2 - \frac{1}{n(n-1)} \sum_{i=1}^n x_i \sum_{j=1}^n x_j \end{aligned}$$

we can split the second term of the above result in two (from now on if not differently specified the summatories are intended from 1 to n):

$$s^2 = \frac{1}{n-1} \sum_i x_i^2 - \frac{1}{n(n-1)} \left(\sum_{i=j} x_i x_j + \sum_{i \neq j} x_i x_j \right)$$

where the last term will vanish when the expectation is taken.

The expected value is then

$$E[s^2] = \frac{1}{n-1} nE[x^2] - \frac{1}{n(n-1)} nE[x^2] = \left(\frac{n}{n-1} - \frac{1}{n-1} \right) E[x^2] \quad (1)$$

Let's now remember that $Var[x] = E[x^2] - E[x]^2$ therefore $Var[s^2] = E[s^4] - E[s^2]^2$, so we only need to find the $E[s^4]$:

$$\begin{aligned} s^4 &= \left[\frac{1}{(n-1)} \sum_i x_i^2 - \frac{1}{n(n-1)} \sum_{i,k} x_i x_k \right]^2 = \\ &= \frac{1}{(n-1)^2} \left(\sum_i x_i^2 \right)^2 - \frac{2}{n(n-1)^2} \left(\sum_i x_i^2 \right) \left(\sum_i x_i \right)^2 + \frac{1}{n^2(n-1)^2} \left(\sum_i x_i \right)^4 \end{aligned}$$

Let's analyze the single members of the sum:

$$A \equiv \left(\sum_i x_i^2 \right)^2 = \left(\sum_i x_i^2 \right) \left(\sum_j x_j^2 \right) = \sum_i (x_i^2 \left[\sum_{j=i} x_j^2 + \sum_{j \neq i} x_j^2 \right]) =$$

$$= \sum_i x_i^4 + \sum_{i \neq j} x_i^2 x_j^2 = \sum_{i=1}^n x_i^4 + 2 \sum_{i < j, 1}^{\frac{n(n-1)}{2}} x_i^2 x_j^2$$

Then, at the end we have

$$E[A] = nE[x^4] + n(n-1)E[x^2]^2 \quad (2)$$

We have to do the same with the second member

$$\begin{aligned} B &\equiv \left(\sum_i x_i^2\right)\left(\sum_i x_i\right)^2 = \left(\sum_i x_i^2\right)\left[\sum_k x_k^2 + \sum_{k \neq j} x_k x_j\right] = \\ &= \sum_{i=1}^n x_i^4 + \sum_{i \neq j, 1}^{2 \cdot \frac{n(n-1)}{2}} (x_i^2 x_j^2 + x_i^3 x_j) + \sum_{i \neq j \neq k} x_i^2 x_j x_k \end{aligned}$$

where the terms with odd power members vanishes when the expectation is made so that we have again

$$E[B] = nE[x^4] + n(n-1)E[x^2]^2 \quad (3)$$

Finally the last one:

$$\begin{aligned} C &\equiv \left(\sum_i x_i\right)^4 = \left(\sum_a x_a\right)\left(\sum_b x_b\right)\left(\sum_c x_c\right)\left(\sum_d x_d\right) = \\ &= \sum_{i=1}^n x_i^4 + \sum_{i \neq j} x_i^3 x_j + \sum_{i < j, 1}^{6 \cdot \frac{n(n-1)}{2}} x_i^2 x_j^2 + \sum_{i \neq j \neq k} x_i^2 x_j x_k + \sum_{a \neq b \neq c \neq d} x_a x_b x_c x_d \end{aligned}$$

now again the second, fourth and last term are zero in the expectation so that we write

$$E[C] = nE[x^4] + 3n(n-1)E[x^2]^2 \quad (4)$$

Finally we have to sum

$$\begin{aligned} E[s^4] &= \frac{1}{(n-1)^2} E[A] - \frac{2}{n(n-1)^2} E[B] + \frac{1}{n^2(n-1)^2} E[C] = \\ &= \frac{1}{n} E[x^4] + \frac{(n^2 - 2n + 3)}{n(n-1)} E[x^2]^2 \end{aligned}$$

now we only need to subtract the square of (1) to find

$$\begin{aligned} Var[s^2] &= E[s^4] - E[x^2]^2 = \frac{1}{n} E[x^4] + \frac{(n^2 - 2n + 3)}{n(n-1)} E[x^2]^2 - E[x^2]^2 = \\ &= \frac{1}{n} \left[E[x^4] - \frac{n-3}{n-1} E[x^2]^2 \right] \end{aligned}$$

Q.E.D.