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66 Su?ciency 7.1.7 $E(bS^2) = (b/n)E(nS^2) = b(n+1)/n$, $\text{var}(bS^2) = (b/n)^2(2)(n+1) = 2b^2(n+1)^2/n$. Therefore $E[(bS^2)^2] = [(b(n+1)/n)^2 + 2b(n+1)^2/n^2]$. Differentiating this expression with respect to b , we have $2[(b(n+1)/n)][(n+1)/n] + 4b(n+1)^2/n^2 = 0$. Solving this expression for b yields $b = n/(n+1)$.

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