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66 Sufficiency 7.1.7  $E(bS^2) = (b/n)E(nS^2/n) = b(n-1)/n$ ,  $var(bS^2) = (b/n)^2(2)(n-1) = 2b^2(n-1)^2/n$ . Therefore  $E[(bS^2)^2] = [b(n-1)/n]^2 + 2b(n-1)^2/n$ . Differentiating this expression with respect to b, we have  $2[b(n-1)/n][b(n-1)/n] + 4b(n-1)^2/n^2 = 0$ . Solving this expression for b yields  $b = n/(n+1)$ .

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