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

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