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

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