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

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