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66 Su?ciency 7.1.7 E(bS2) = (b?n)E(nS2?) = b(n?1)?n. var(bS2) = (b?n)2(2)(n?1) = 2b2(n?1)?2n. Therefore E[?(?bS2)] = [?(b(n?1)?n)+2b(n?1)?2n2. Di?erentiating this expression with respect to b, we have 2[?(b(n?1)?n)][?(n?1)?n]+4b(n?1)?2n2= 0. Solving this expression for byields b= n/(n+ 1).

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