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66 SuSciency 7.1.7 $E(\hat{S}^2) = (b^2/n)E(nS^2/?) = b(n^2)/n$, $\text{var}(\hat{S}^2) = (b^2/n^2)2(n^2) = 2b^2(n^2)/n^2n$. Therefore $E[(\hat{S}^2)^2] = [?(b^2n^2)/n]^2 + 2b^2(n^2)/n^2n^2$. Di?erentiating this expression with respect to b, we have $2[?(b^2n^2)/n][(n^2)/n] + 4b(n^2)/n^2n^2 = 0$. Solving this expression for byields $b = n/(n+ 1)$.

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Contact. Department of Mathematics The City College of New York 160 Convent Avenue New York, NY 10031 Phone: (212) 650-5346 Fax: (212) 650-6294 math@ccny.cuny.edu