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

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