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66 Sufficiency 7.1.7  $E(bS^2) = (b\theta/n)E(nS^2/\theta) =$   
 $b(n-1)\theta/n$ ,  $\text{var}(bS^2) = (b\theta/n)^2(2)(n-1) =$   
 $2b^2(n-1)\theta^2/n$ . 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  $b$  yields  $b = n/(n+1)$ .

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