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 $(b/n)E(nS^2) = b(n-1)/n,$
 $\text{var}(bS^2) = (b/n)^2(2)(n-1) =$
 $2b^2(n-1)/n.$ Therefore
 $E[(b - bS^2)] =$
 $[b - b(n-1)/n]^2 + 2b(n-1)/n^2.$
Differentiating this expression with
respect to b , we have $2[b - b(n-1)/n]$
 $[-(n-1)/n] + 4b(n-1)/n^2 =$
 $0.$ Solving this expression for b yields
 $b = n/(n+1).$

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