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$(b/n)E(nS^2) = b(n-1)/n$, $\text{var}(bS^2) =$
 $(b/n)^2(2)(n-1) = 2b^2(n-1)^2/n$. Therefore
 $E[(bS^2)^2] =$
 $[b(n-1)/n]^2 + 2b^2(n-1)^2/n$.

Differentiating this expression with respect
to b , we have

$$2[b(n-1)/n][b(n-1)/n] + 4b(n-1)^2/n$$

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 $\neq 0$. Solving this expression for b yields $b = \frac{n}{n+1}$.

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