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



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$$E[(\bar{X} - b)^2] = \frac{1}{n} \left[ \sigma^2 - b(n-1) \right]^2 + 2b(n-1) \frac{\sigma^2}{n^2}.$$

Differentiating this expression with respect to  $b$ , we have  $2 \left[ \sigma^2 - b(n-1) \right] \frac{1}{n} \left[ - (n-1) \frac{1}{n} \right] + 4b(n-1) \frac{1}{n^2} = 0$ . Solving this expression for  $b$  yields  $b = \sigma^2 / (n+1)$ .

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