9.39 Let $Y_1, Y_2, \ldots, Y_n$ denote a random sample from a Poisson distribution with parameter λ. Show by conditioning that $\sum_{i=1}^{n} Y_i$ is sufficient for λ.

9.64 Let $Y_1, Y_2, \ldots, Y_n$ be a random sample from a normal distribution with mean μ and variance 1.

a Show that the MVUE of μ^2 is $\widehat{\mu^2} = \overline{Y}^2 - 1/n$.

b Derive the variance of $\widehat{\mu^2}$.