Practical 3 - Model Estimation

(one medium-length exercise on Maximum Likelihood Estimation, MLE).

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(1)

Given: •) i.i.d. data samples $x_1, \dots, x_N$ From a normal distribution $\mathcal{N}(x|\mu,\sigma^2)$ with unknown mean μ and variance σ^2.

Task: •) derive the formulas for the MLEs μ_{ML} and σ^2_{ML}.
