

1) Let  $(x_1, x_2, \dots, x_n)$  be sample of size 'n' taken

Mean  $\rightarrow \theta_1$ , Variance  $\rightarrow \theta_2$

$$L(\theta_1, \theta_2) = \prod_{i=1}^n \frac{1}{\sqrt{2\pi\theta_2}} \cdot e^{-\frac{(x_i - \theta_1)^2}{2\theta_2}}$$

$$\log L(\theta_1, \theta_2) = -\frac{n}{2} \log(2\pi\theta_2) - \frac{1}{2\theta_2} \sum_{i=1}^n (x_i - \theta_1)^2$$

for  $\theta_1$ , diff.  $\log L(\theta_1, \theta_2)$  wrt  $\theta_1$  & set it to zero

$$\frac{\partial \log(L)}{\partial \theta_1} = \frac{1}{\theta_2} \sum_{i=1}^n (x_i - \theta_1) = 0$$

$$\theta_1 = \frac{1}{n} \sum_{i=1}^n x_i$$

MLE of  $\theta_1$  is sample mean  ~~$\bar{x}$~~

for  $\theta_2$  diff. wrt  $\theta_2$  & put zero

$$\theta_2 = \frac{1}{n} \sum_{i=1}^n (x_i - \theta_1)^2$$

2) Binomial distribution

$n \Rightarrow$  no. of trials

$\theta \Rightarrow (0,1)$  prob. of success

$$L_\theta = \prod_{i=1}^n f(x_i, n, \theta)$$

PMF

$$f(x, n, \theta) = {}^n C_x \cdot \theta^{x_i} \cdot (1-\theta)^{n-x_i}$$

$$f(x) = \prod_{i=1}^n ({}^n C_{x_i}) \cdot \theta^{x_i} \cdot (1-\theta)^{n-x_i}$$

Take log,

$$\frac{\partial \log(L)}{\partial \theta} = \frac{1}{\theta} \sum_{i=1}^n x_i - \frac{1}{1-\theta} \sum_{i=1}^n (n-x_i) = 0$$

$$= \frac{1}{\theta} \sum_{i=1}^n x_i - \frac{1}{1-\theta} \sum_{i=1}^n (n-x_i)$$

Multiply by  $\theta(1-\theta)$

$$\Rightarrow (1-\theta) \sum_{i=1}^m x_i = \theta \sum_{i=1}^m (c_m - x_i)$$

$$\theta = \frac{\sum_{i=1}^m x_i}{m}$$