

Ashmeet kaur

3C026

102103742

PAGE NO.:

DATE: / /

(1) Given: random sample (x_1, \dots, x_n)

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

Taking natural log of likelihood function

$$\ln L(\theta_1, \theta_2) = \sum_{i=1}^n \left(-\frac{(x_i - \mu)^2}{2\sigma^2} - \frac{1}{2} \ln(2\pi\sigma^2) \right)$$

To find MLE, diff log likelihood w.r.t. θ_1, θ_2

$$\frac{d}{d\theta_1} \ln L(\theta_1, \theta_2) = \sum_{i=1}^n \left(\frac{x_i - \mu}{\sigma^2} \right) = 0$$

$$\Rightarrow \sum_{i=1}^n x_i - n\mu = 0$$

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

for θ_2

$$\frac{d}{d\theta_2} \ln L(\theta_1, \theta_2) = \sum_{i=1}^n \left(-\frac{(x_i - \theta)^2}{2(\theta_2)^2} + \frac{1}{\theta_2} \right) = 0$$

$$\Rightarrow \sum_{i=1}^n \left(\frac{(x_i - \theta)^2}{\theta_2^2} \right) - \frac{n}{\theta_2} = 0$$

$$\frac{\sigma_2^2}{\sigma_2} = \frac{1}{n} \sum_{i=1}^n (x_i^2 - \sigma_i)$$

$$\sigma_2 = \frac{1}{n} \sum_{i=1}^n (x_i - \sigma_i)^2$$

= Sample variance

(2) To find MLE of θ for a binomial distribution $B(m, \theta)$ where m is a known true integer

$$L(\theta) = \prod_{i=1}^n \binom{m}{x_i} \theta^{x_i} (1-\theta)^{m-x_i}$$

taking \ln

$$\ln L(\theta) = \sum_{i=1}^n \left(\ln \binom{m}{x_i} + x_i \ln(\theta) + (m-x_i) \ln(1-\theta) \right)$$

$$\frac{d}{d\theta} \ln L(\theta) = \sum_{i=1}^n \left(\frac{x_i}{\theta} - \frac{m-x_i}{1-\theta} \right) = 0$$

Solving for θ

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

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

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

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

\therefore MLE of θ is sample mean of observations