

Q1 →

$$f(x_i, \theta_1, \theta_2) = \frac{1}{\sqrt{\theta_2} \sqrt{2\pi}} e^{-\frac{(x_i - \theta_1)^2}{2\theta_2}}$$

Likelihood function

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

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

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

$$\sum_{i=1}^n x_i - n\theta_1 = 0.$$

$$\hat{\theta}_1 = \hat{\mu} = \frac{\sum_{i=1}^n x_i}{n} = \bar{x}$$

$$\frac{\partial \log L(\theta_1, \theta_2)}{\partial \theta_2} = -\frac{n}{2\theta_2} + \frac{1}{2\theta_2^2} \sum_{i=1}^n (x_i - \theta_1)^2 = 0.$$

$$-n\theta_2 + \sum_{i=1}^n (x_i - \theta_1)^2 = 0.$$

$$\hat{\theta}_2 = \frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n}.$$

$$\therefore \hat{\theta}_1 = \frac{\sum_{i=1}^n x_i}{n}, \quad \hat{\theta}_2 = \frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n}.$$

Q2-

$$y \sim B(m, \theta)$$

$$p(y|\theta) = \text{Bin}(y; m, \theta) \\ = {}^m C_y \times \theta^y (1-\theta)^{m-y}$$

log Likelihood function = $\log \theta(y|\theta)$

$$\text{LL}(\theta) = \log {}^m C_y + y \log \theta + (m-y) \log (1-\theta)$$

Differentiating w.r.t θ

$$\frac{d \text{LL}(\theta)}{d\theta} = \frac{y}{\theta} - \frac{(m-y)}{1-\theta} = 0$$

$$\frac{y}{\theta} = \frac{m-y}{1-\theta} = 0$$

$$\frac{m-y}{1-\hat{\theta}} = \frac{y}{\hat{\theta}}$$

$$(m-y)(\hat{\theta}) = y(1-\hat{\theta}) \\ m\hat{\theta} - y\hat{\theta} = y - y\hat{\theta}$$

$$m\hat{\theta} = y$$

$$\boxed{\hat{\theta} = \frac{y}{m}}$$