

Name  $\rightarrow$  Chetan Aggarwal  
102117133 CS-5

1. mean  $\rightarrow \mu$ , var  $\rightarrow \sigma^2$

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

taking log

$$\log(L(\mu, \sigma^2)) = -n/2 \log(2\pi\sigma^2)$$

$$-1/2\sigma^2 \sum_{i=1}^n (x_i - \mu)^2$$

for  $\mu$   $\rightarrow$  differentiate  $\log(L(\mu, \sigma^2))$   
w.r.t.  $\mu$ , set it to zero.

$$\frac{\partial \log(L)}{\partial \mu} = \frac{1}{\sigma^2} \sum_{i=1}^n (x_i - \mu) = 0$$

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

M.L.E of  $\mu$  is sample mean.

for  $\sigma^2$   $\rightarrow$  diff. w.r.t.  $\sigma^2$  set it zero

$$\sigma^2 = 1/n \sum_{i=1}^n (x_i - \mu)^2$$



(2)  $B(m, \theta)$  Binomial dist.

$m \rightarrow$  no. of trials

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

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

p.m.f.

$$f(x, n, \theta) = n C_n \theta^n (1-\theta)^{n-x}$$

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

taking log

and diff. w.r.t  $\theta$

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

and set to zero.

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

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

$$\boxed{\theta = \frac{\sum_{i=1}^n x_i}{n}} \quad \text{M.P.E of } \theta$$

m.l.e for  $B(n, \theta)$  is  $\bar{x}$  when

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

Page \_\_\_\_\_

Date \_\_\_\_\_