MLE Normal Demo

Lets manually perform maximum likelihood estimation. Your job is to chose parameter values that make the data look as likely as possible. Here are the 20 data points, which we assume come from a Normal distribution

Data = [6.3 , 5.5 , 5.4, 7.1, 4.6, 6.7, 5.3 , 4.8, 5.6, 3.4, 5.4, 3.4, 4.8, 7.9, 4.6, 7.0, 2.9, 6.4, 6.0 , 4.3]
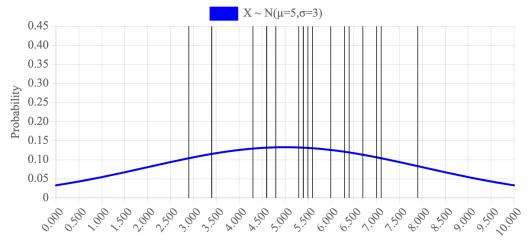
Chose your parameter estimates

Parameter μ: 5   Parameter σ: 3

Likelihood of the data given your params

Likelihood: 4.0307253523200347e-19

Log Likelihood: -399.7

Best Seen: -399.7

Your Gaussian