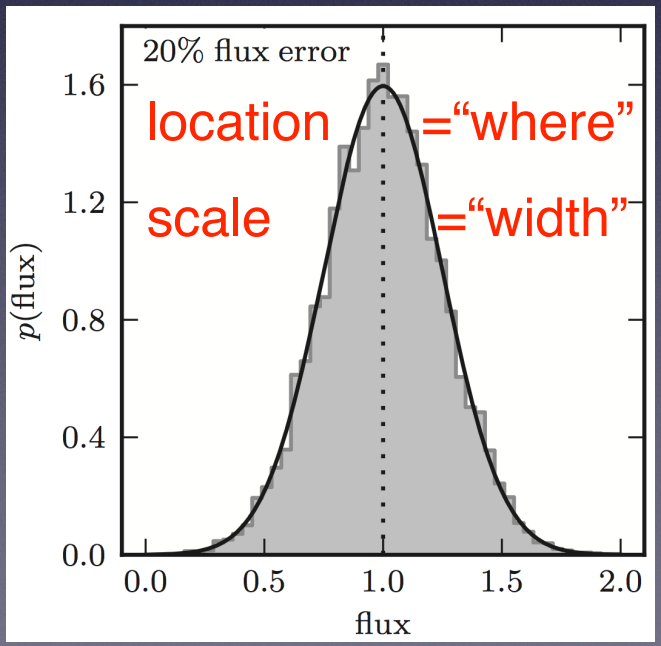
• How to estimate location and scale?

o A significant fraction of statistics is about using a list of numbers, x_i, i=1…N, drawn from some unknown distribution function, h(x), to estimate the properties of h(x). Here h(x) is a probability density function (pdf)

o In general, this one-dimensional case can be generalized to many dimensions, but here we'll keep it simple.

o First, let's see how we can quantify "the properties of h(x)"



This is an example of a Gaussian distribution: its location is 1.0 and it's scale is 0.2

Task: given a sample x_i, i=1…N, find the location and scale of the underlying (here Gaussian) distribution