

Exercise: MLE for the univariate Gaussian

Show that the MLE for a univariate Gaussian is given by

$$\hat{\mu} = \frac{1}{N} \sum_{n=1}^N y_n \quad (1)$$

$$\hat{\sigma}^2 = \frac{1}{N} \sum_{n=1}^N (y_n - \hat{\mu})^2 \quad (2)$$