

Solution: MLE for the univariate Gaussian

Starting with the mean, we have

$$\frac{\partial \ell}{\partial \mu} = \frac{2}{2\sigma^2} \sum_i (x_i - \mu) = 0 \quad (3)$$

$$\hat{\mu} = \frac{1}{N} \sum_{i=1}^N x_i = \bar{x} \quad (4)$$

We can derive $\hat{\sigma}^2$ as follows.

$$\frac{\partial \ell}{\partial \sigma^2} = \frac{1}{2} \sigma^{-4} \sum_i (x_i - \hat{\mu})^2 - \frac{n}{2\sigma^2} = 0 \quad (5)$$

$$\hat{\sigma}^2 = \frac{1}{N} \sum_{i=1}^N (x_i - \hat{\mu})^2 \quad (6)$$

$$= \frac{1}{N} \left[\sum_i x_i^2 + \sum_i \hat{\mu}^2 - 2 \sum_i x_i \hat{\mu} \right] = \frac{1}{N} [\sum_i x_i^2 + N \hat{\mu}^2 - 2N \hat{\mu}^2] \quad (7)$$

$$= \left(\frac{1}{N} \sum_{i=1}^N x_i^2 \right) - (\bar{x})^2 \quad (8)$$