

Taller PREPARCIAL

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Para μ :

$$f(x, \mu, \sigma) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

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

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

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

$$\sum_{i=1}^n (x_i - \mu) = 0$$

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

Para σ^2 :

$$\frac{\partial \ln L}{\partial (\sigma^2)} = -\frac{n}{2\sigma^2} + \frac{1}{2\sigma^4} \sum_{i=1}^n (x_i - \mu)^2$$

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

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

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

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