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In [ ]: import numpy as np
import math
from scipy.optimize import minimize

In [ ]: mean = 10
std = 20

In [ ]: s = np.random.normal(mean, std, 3000)

In [ ]: def likelihood(mean, std, x):
    return (1 / math.sqrt(2 * math.pi * std**2)) * np.exp(-(x - mean)**2 / (2 * std**2))

def log_likelihood(mean, std, data):
    return sum(np.log(likelihood(mean, std, x)) for x in data)

In [ ]: neg_log_likelihood = lambda mean: -log_likelihood(mean, std, s)

In [ ]: result = minimize(neg_log_likelihood, x0=0.0)
mean_mle = result.x[0]
print(mean_mle)

9.437499921115245

In [ ]: print("Difference between original mean and new mean", mean-mean_mle)

Difference between original mean and new mean 0.5625000788847547

In [ ]:
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