

Name  $\rightarrow$  Nipun Sharma

Batch  $\rightarrow$  C020

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

$$L(x_1, x_2, \dots, x_n) = \prod_{i=1}^n \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_i-\mu)^2}{2\sigma^2}}$$

$$= \left( \frac{1}{\sqrt{2\pi\sigma^2}} \right)^n e^{-\frac{(\sum x_i - n\mu)^2}{2\sigma^2}}$$

Taking log on both sides

$$= n \ln \left( \frac{1}{\sqrt{2\pi\sigma^2}} \right) + \frac{-(\sum x_i - n\mu)^2}{2\sigma^2} \quad \text{--- (1)}$$

Differential w.r.t  $\mu$

$$\Rightarrow 0 = (\cancel{x_1 + x_2 + \dots + x_n}) \\ 0 = \frac{-\sum x_i^2 - \mu^2 + 2\sum x_i \mu}{2\sigma^2} = 0$$

$$0 = 2n\mu + 2\sum x_i = 0$$

$$n\mu = \sum x_i$$

$$\mu = \frac{x_1 + x_2 + \dots + x_n}{n} = \bar{x}$$

Diffr Diffr (1) w.r.t  $\sigma^2$

$$= n \times \frac{1}{\sqrt{2\pi\sigma^2}} + \frac{4\sigma^2}{n\sigma^2} (\sum x_i - \mu) = 0$$

$$\frac{\partial L}{\partial x} = n \sqrt{2\pi} x \times \frac{\sqrt{2\pi} x^{-1/2}}{2}$$

$$\Rightarrow n 2\pi \sigma \frac{x^{-1/2}}{2} = 0$$

Q2 Diffl w.r.t  $\sigma^2$

$$-\frac{n}{\sigma} + \frac{(\sum x_i - n\mu)^2}{\sigma^3} = 0$$

$$(\sum x_i - n\mu)^2 = n\sigma^2$$

$$\sigma = \sqrt{\frac{\sum x_i - n\mu}{n}}$$

$$\sigma = \frac{\sum x_i - n\bar{x}}{\sqrt{n}}$$

$$(1) \quad L(\theta) = \prod_{i=1}^n c_{x_i} \theta^{x_i} (1-\theta)^{m-x_i}$$

Taking Log on both sides

$$\ln(L(\theta)) = \ln(c_{x_i} + x_i \ln(\theta) + m-x_i \ln(1-\theta))$$

diff. wrt  $\theta$

$$\frac{\partial}{\partial \theta} = 0 + \frac{x_i}{\theta} + \frac{m-x_i}{1-\theta} \times -1 = 0$$

$$\frac{x_i}{\theta} = \frac{m-x_i}{1-\theta}$$

$$x_i - \theta x_i = m\theta - x_i / \theta$$
$$m\theta - x_i = x_i$$

$$\theta = \frac{x_i}{m}$$