

1.8

$$b) \quad L(\mu, \Lambda) = \prod_{i=1}^n p(x_i | \mu, \Lambda)$$

$$\log L(\mu, \Lambda) = \sum_{i=1}^n \log \left(\frac{1}{\sqrt{2\pi |\Lambda|}} \exp \left(-\frac{1}{2} (x_i - \mu)^T \Lambda^{-1} (x_i - \mu) \right) \right)$$

$$= -\frac{n}{2} \log |2\pi \Lambda| - \frac{1}{2} \sum_{i=1}^n (x_i - \mu)^T \Lambda^{-1} (x_i - \mu)$$

$$\nabla_{\mu} \log L(\mu, \Lambda) = 0 = - \sum_{i=1}^n \Lambda^{-1} (x_i - \mu)$$

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

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

$$\nabla_{\Lambda^{-1}} \log L(\mu, \Lambda) = 0 = \frac{n}{2} \nabla_{\Lambda^{-1}} \log |\Lambda^{-1}| - \frac{1}{2} \sum_{i=1}^n \nabla_{\Lambda^{-1}} \text{Tr}[(x_i - \mu)(x_i - \mu)^T \Lambda^{-1}]$$

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

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