

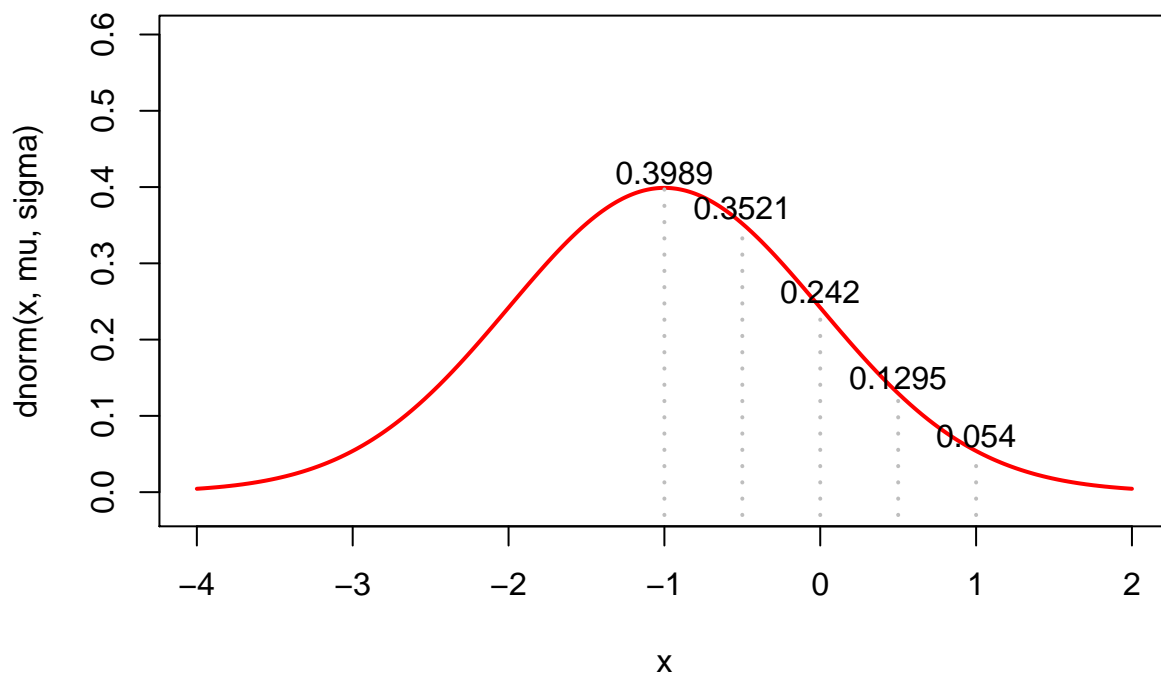
Normal Distribution Likelihood

Finding best likelihood for $c(-1, -.5, 0, .5, 1)$

Assuming they are normal distribution.

1st : likelihood of $N(-1, 1)$

```
mu = -1; sigma = 1
x = seq(mu-3, mu+3, 0.01)
plot(x, dnorm(x, mu, sigma), type='l', lwd=2, col='red', ylim=c(-0.02, 0.6))
xp = seq(-1, 1, length=5)
yp = dnorm(xp, mu, sigma)
for(i in seq(1, 5, 1)){
  segments(xp[i], -0.03, xp[i], yp[i], col = 'gray', lty=3, lwd=2)
  text(xp[i], yp[i]+0.02, labels=round(yp[i], 4))
}
```



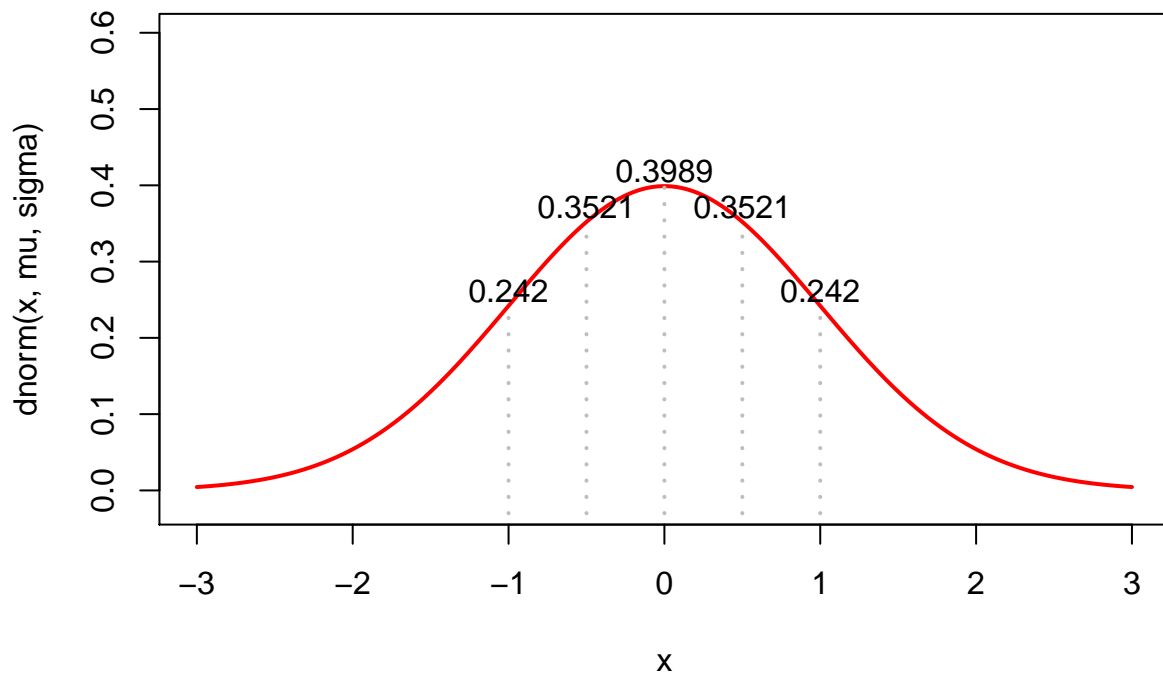
Calculating likelihood value of $N(-1, 1)$

```
likelihood_1st = 1
for(y in yp){
  likelihood_1st = likelihood_1st * y
}
likelihood_1st
```

```
## [1] 0.0002376545
```

2nd : likelihood of $N(0, 1)$

```
mu = 0; sigma = 1
x = seq(mu-3, mu+3, 0.01)
plot(x, dnorm(x, mu, sigma), type='l', lwd=2, col='red', ylim=c(-0.02, 0.6))
xp = seq(-1, 1, length=5)
yp = dnorm(xp, mu, sigma)
for(i in seq(1, 5, 1)){
  segments(xp[i], -0.03, xp[i], yp[i], col = 'gray', lty=3, lwd=2)
  text(xp[i], yp[i]+0.02, labels=round(yp[i], 4))
}
```



Calculating likelihood value of $N(0, 1)$

```
likelihood_2nd = 1
for(y in yp){
  likelihood_2nd = likelihood_2nd * y
}
likelihood_2nd
```

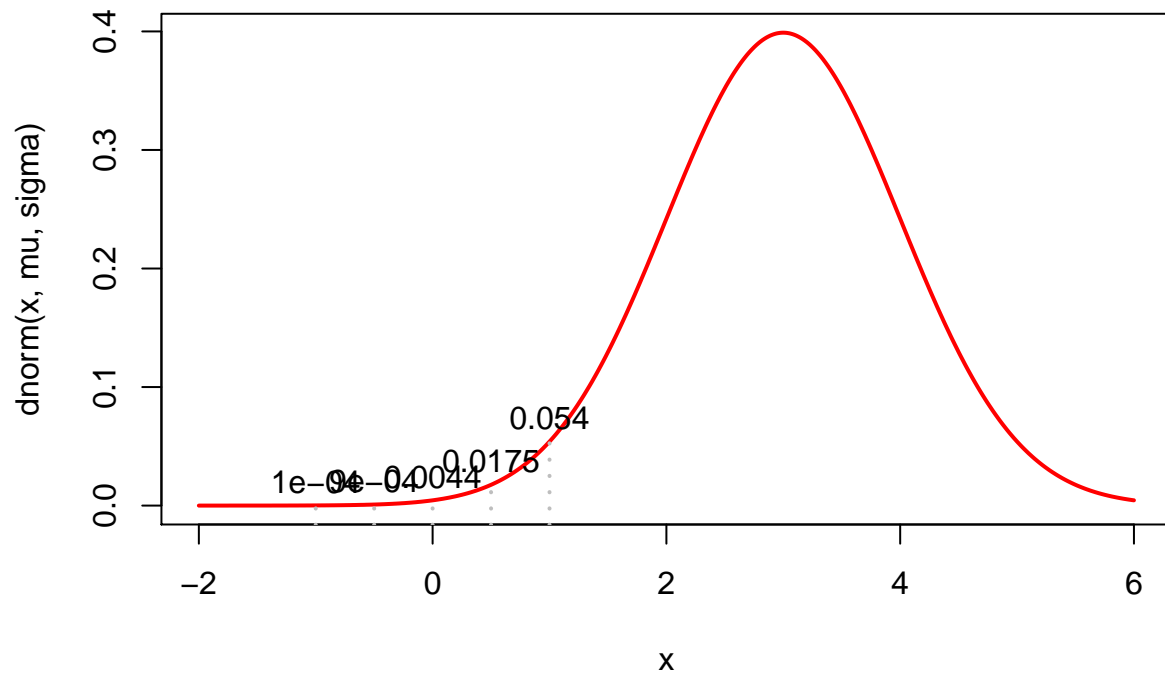
```
## [1] 0.002895224
```

3rd : likelihood of $N(3, 1)$

```

mu = 3; sigma = 1
x = seq(mu-5, mu+3, 0.01)
plot(x, dnorm(x, mu, sigma), type='l', lwd=2, col='red')
xp = seq(-1, 1, length=5)
yp = dnorm(xp, mu, sigma)
for(i in seq(1, 5, 1)){
  segments(xp[i], -0.03, xp[i], yp[i], col = 'gray', lty=3, lwd=2)
  text(xp[i], yp[i]+0.02, labels=round(yp[i], 4))
}

```



Calculating likelihood value of $N(3, 1)$

```

likelihood_3rd = 1
for(y in yp){
  likelihood_3rd = likelihood_3rd * y
}
likelihood_3rd

```

```
## [1] 4.898424e-13
```