



$$\hat{\mu} = \operatorname{argmax}_{\mu} \prod_{i=1}^n \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_i-\mu)^2}{2\sigma^2}}$$

$$= \operatorname{argmax}_{\theta} \log(\text{Likelihood}(X; \theta)) =$$

$$\operatorname{argmax}_{\mu} \sum_{i=1}^n \underbrace{\log\left(\frac{1}{\sqrt{2\pi\sigma^2}}\right)}_{\text{constant}} + \sum_{i=1}^n \underbrace{-\frac{(x_i-\mu)^2}{2\sigma^2}}_{\text{concave}}$$

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

$$\frac{\partial f}{\partial \mu} = \sum_{i=1}^n (x_i - \mu) = 0 \rightarrow \left[\sum x_i \right] - [n \mu] = 0$$

$$\rightarrow \hat{\mu} = \frac{\sum x_i}{n} = \bar{x}$$