

Worksheet 16

1. Let $X \sim \text{Bin}(1, p)$. Find the maximum likelihood estimator for p .
2. Let $X \sim N(\mu, 1)$. Find the maximum likelihood estimator for p .
3. Let $X_1, \dots, X_n \sim U(a, b)$. Find the maximum likelihood estimator for a and b .
4. Let $X \sim \text{Gamma}(1, \beta)$. Find the maximum likelihood estimator for α .
5. Let $X_1, \dots, X_n \sim_{i.i.d.} N(\mu, \sigma^2)$. Find the maximum likelihood estimator for μ and σ^2 .