

1. likelihood func<sup>n</sup>:

$$\text{let } \theta_1 = \mu, \theta_2 = \sigma^2$$

$$L(\theta_1, \theta_2 | x_1, \dots, x_n) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_1 - \mu)^2}{2\sigma^2}} \times \dots \times \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_n - \mu)^2}{2\sigma^2}}$$

Take log on both the sides -

$$\ln L(\theta_1, \theta_2 | x_1, \dots, x_n) = \ln \left( \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_1 - \mu)^2}{2\sigma^2}} \times \dots \times \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_n - \mu)^2}{2\sigma^2}} \right)$$

$$= \ln \left( \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_1 - \mu)^2}{2\sigma^2}} \right) + \dots + \ln \left( \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x_n - \mu)^2}{2\sigma^2}} \right)$$

$$= -\frac{1}{2} \ln(2\pi) - \ln(\sigma) - \frac{(x_1 - \mu)^2}{2\sigma^2} - \dots - \frac{1}{2} \ln(2\pi) - \ln(\sigma) - \frac{(x_n - \mu)^2}{2\sigma^2}$$

$$\ln [L(\theta_1, \theta_2 | x_1, \dots, x_n)] = -\frac{n}{2} \ln(2\pi) - n \ln(\sigma)$$

$$- \frac{(x_1 - \mu)^2}{2\sigma^2} - \dots - \frac{(x_n - \mu)^2}{2\sigma^2}$$

$$\frac{\partial}{\partial \mu} \ln [L(\theta_1, \theta_2 | x_1, \dots, x_n)] = 0 - 0 + \left( \frac{x_1 - \mu}{\sigma^2} \right) + \dots + \left( \frac{x_n - \mu}{\sigma^2} \right)$$

$$= \frac{1}{\sigma^2} [(x_1 + \dots + x_n) - n\mu] \quad \text{--- (1)}$$

$$\frac{\partial}{\partial \sigma} \ln [L(\theta_1, \theta_2 | x_1, \dots, x_n)] = 0 - \frac{n}{\sigma} + \frac{1}{\sigma^3} [(x_1 - \mu)^2 + \dots + (x_n - \mu)^2] \quad (2)$$

$$\frac{\partial}{\partial \mu} \ln [L(\theta_1, \theta_2 | x_1, \dots, x_n)] = 0$$

$$x_1 + x_2 + \dots + x_n = n\mu$$

$$\boxed{\theta_1, \theta_2, \mu = \frac{x_1 + x_2 + \dots + x_n}{n}}$$

$$\frac{\partial}{\partial \sigma} \ln [L(\theta_1, \theta_2 | x_1, \dots, x_n)] = 0$$

$$\sigma^2 n = (x_1 - \mu)^2 + \dots + (x_n - \mu)^2$$

$$\boxed{\begin{aligned} \theta_2 (\theta_1) \sigma^2 &= \frac{(x_1 - \mu)^2 + \dots + (x_n - \mu)^2}{n} \\ \sigma &= \sqrt{\frac{(x_1 - \mu)^2 + \dots + (x_n - \mu)^2}{n}} \end{aligned}}$$

② Likelihood funct :

$$L(\theta | x_1, \dots, x_n) = \prod_{i=1}^n \binom{m}{x_i} \theta^{x_i} (1-\theta)^{m-x_i}$$

$$\ln [L(\theta | x_1, \dots, x_n)] = \sum_{i=1}^n (\log \binom{m}{x_i} + x_i \log \theta + (m-x_i) \log (1-\theta))$$



$$\frac{\partial}{\partial \theta} \ln [L(\theta | x_1, \dots, x_n)] = 0$$

$$\sum_{i=1}^n \frac{x_i}{\theta} - \frac{\sum_{i=1}^n (m - x_i)}{1 - \theta} = 0$$

$$\frac{1 - \theta}{\theta} = \frac{nm - \sum x_i}{\sum x_i}$$

$$\frac{1}{\theta} = \frac{nm}{\sum x_i}$$

$$\boxed{\theta = \frac{\sum x_i}{nm}}$$