

W1L1

ntatsu

May 28, 2024

1 MLE

$$\begin{aligned}\theta_{ML} &= \operatorname{argmax}_{\theta} p(D|\theta) \\ &= \operatorname{argmax}_{\theta} \prod_{i=1}^m p(d_i|\theta) \\ &= \operatorname{argmax}_{\theta} \prod_{i=1}^m \frac{1}{\sqrt{2\pi\sigma^2}} e^{-[\frac{1}{2\sigma^2}(y_i - \hat{y}_i)^2]} \\ \text{logged } \theta_{ML} &= \operatorname{argmax}_{\theta} \sum_{i=1}^m \log\left(\frac{1}{\sqrt{2\pi\sigma^2}}\right) - \left[\frac{1}{2\sigma^2}(y_i - \hat{y}_i)^2\right] \\ &= \operatorname{argmax}_{\theta} \sum_{i=1}^m (y_i - \hat{y}_i)^2\end{aligned}$$