

D) Given,
 Random Sample = $x_1, x_2, x_3, \dots, x_n$
 from a normal distribution have
 mean θ_1 & variance θ_2 ,
 We know PDF of normal distribution:-

$$f(x, \theta_1, \theta_2) = \frac{1}{\sqrt{2\pi\theta_2}} e^{-\frac{(x-\theta_1)^2}{2\theta_2}}$$

Likelihood function:-

$$L(\theta_1, \theta_2) = \prod_{i=1}^n f(x_i, \theta_1, \theta_2)$$

Log Likelihood function:-

$$\ln L(\theta_1, \theta_2) = -\frac{n}{2} \ln(2\pi) - \frac{n}{2} \ln(\theta_2) - \frac{1}{2\theta_2} \sum_{i=1}^n (x_i - \theta_1)^2$$

$$\Rightarrow \frac{\partial \ln L(\theta_1, \theta_2)}{\partial \theta_1} \Rightarrow \frac{1}{\theta_2} \sum_{i=1}^n (x_i - \theta_1) = 0$$

$$\Rightarrow \sum_{i=1}^n x_i = n\theta_1$$

$$\theta_1 = \frac{1}{n} \sum_{i=1}^n x_i$$

So, MLE for θ_1 is sample mean.

None differentiating w.r.t to θ_2

$$\frac{\partial \ln L(\theta_1, \theta_2)}{\partial \theta_2} = \frac{-n}{2\theta_2} + \frac{1}{2\theta_2^2} \sum_{i=1}^n (x_i - \theta_1)^2 = 0$$

$$\theta_2 = \frac{1}{n} \sum_{i=1}^n (x_i - \theta_1)^2$$

So, MLE for θ_2 is sample variance.

②

Given,

$m \rightarrow$ known true integer

$\theta \rightarrow$ unknown parameter $\in (0, 1)$

We know PMF for binomial distribution:

$$f(x, m, \theta) = {}^m C_x \theta^x (1-\theta)^{m-x}$$

Likelihood function for sample:-

$$L(\theta) = \prod_{i=1}^n f(x_i, m, \theta)$$

Taking log both sides

$$\ln L(\theta) = \sum_{i=1}^n [\ln ({}^m C_{x_i}) + x_i \ln(\theta) + (m-x_i) \ln(1-\theta)]$$

$$\frac{\partial \ln L(\theta)}{\partial \theta} = \sum_{i=1}^n \left[\frac{x_i}{\theta} - \frac{m-x_i}{1-\theta} \right] = 0$$

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

$$\Rightarrow \theta = \frac{\sum_{i=1}^n x_i}{n \cdot m}$$

$$\theta = \frac{\sum_{i=1}^n x_i}{n} \times \frac{1}{m}$$

\therefore MLE for θ is sample mean divided by known no. 'm'