Statistiky použité místo/jako MLE pro Rényiho odhady s parametrem $\alpha = 0$.

Cauchy

$$\begin{aligned} p_{(\mu,\sigma)}(x) &= \frac{1}{\pi\sigma}\left(1+\left(\frac{x-\mu}{\sigma}\right)^2\right)^{-1} \\ \hat{\mu} &= \frac{X_{1-p}+X_p}{2},\ p = 0.5565 \\ \hat{\sigma} &= \frac{X_{0.75}-X_{0.25}}{2} \end{aligned}$$

Laplace

$$\begin{aligned} p_{(\mu,\theta)}(x) &= \frac{1}{2\theta}\exp\left[-\frac{|x-\mu|}{\theta}\right] \\ \hat{\mu} &= X_{0.5} \\ \hat{\theta} &= \frac{1}{n}\sum_{i=1}^{n}|x_i-\hat{\mu}| \end{aligned}$$

Normální

$$\begin{aligned} p_{(\mu,\sigma^2)}(x) &= \frac{1}{\sqrt{2\pi\sigma^2}}\exp\left[-\frac{(x-\mu)^2}{2\sigma^2}\right] \\ \hat{\mu} &= \frac{1}{n}\sum_{i=1}^{n}x_i \\ \hat{\sigma^2} &= \frac{1}{n}\sum_{i=1}^{n}(x_i-\hat{\mu})^2 \end{aligned}$$