

Q1.

A1.

mean =  $\theta_1$ , variance =  $\theta_2$

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

likelihood fun:

$$\begin{aligned} L &= f(x_1, \theta) \cdot f(x_2, \theta) \cdots f(x_n, \theta) \\ &= \frac{1}{(\sqrt{2\pi\theta_2})^n} e^{-\frac{\sum (x_i - \theta_1)^2}{2\theta_2}} \end{aligned}$$

$$\log L = -\frac{n}{2} \log 2\pi - \frac{n}{2} \log \theta_2 - \frac{\sum (x_i - \theta_1)^2}{2\theta_2}$$

$$\frac{\partial \log L}{\partial \theta_1} \Rightarrow -\frac{1}{2\theta_2} \times 2 \sum (x_i - \theta_1) = 0$$

$$\Rightarrow \sum (x_i - \theta_1) = 0$$

$$\boxed{\theta_1 = \frac{\sum x_i}{n}}$$

$$\frac{\partial \log L}{\partial \theta_2} \Rightarrow -\frac{n}{2\theta_2} + \frac{\sum (x_i - \theta_1)^2}{2\theta_2^2} = 0$$

$$\Rightarrow -n\theta_2 + \sum (x_i - \theta_1)^2 = 0$$

$$\boxed{\theta_2 = \frac{\sum (x_i - \theta_1)^2}{n}}$$



Q2.

A2  $B(m, \theta) = n C_m \theta^m (1-\theta)^{n-m}$ ;  $x=0, 1, 2, \dots, n$

likelihood fun:

$$L(\theta) = \prod_{i=1}^n n C_{m_i} \theta^{m_i} (1-\theta)^{n-m_i}$$

$$L(\theta) = \prod_{i=1}^n n C_{m_i} \theta^{\sum m_i} (1-\theta)^{\sum n - \sum m_i}$$

$$L(\theta) = k \theta^{\sum m_i} (1-\theta)^{n^2 - \sum m_i}$$

taking log:

$$\ln L(\theta) = \ln k + \sum m_i \ln \theta + (n^2 - \sum m_i) \ln(1-\theta)$$

Differentiate w.r.t  $\theta$ :

$$\frac{\partial \ln L(\theta)}{\partial \theta} = 0 + \sum m_i \frac{\partial \ln(\theta)}{\partial \theta}$$

$$+ (n^2 - \sum m_i) \frac{\partial \ln(1-\theta)}{\partial \theta}$$

$$\frac{\partial \ln L(\theta)}{\partial \theta} \Rightarrow \frac{\sum m_i}{\theta} - \frac{(n^2 - \sum m_i)}{(1-\theta)} = 0$$

$$\sum m_i = \frac{n^2 - \sum m_i}{1-\theta}$$

$$\therefore (1-\theta) \sum m_i = n^2 - \sum m_i$$

$$\sum m_i = \theta n^2$$

$$\therefore \theta = \frac{\sum m_i}{n^2}$$