MLE Assignment

1) MLE of a Gaussian p_model

Let's say you are examining some dataset. In this case that dataset is :

$$[4, 5, 7, 8, 8, 9, 10, 5, 2, 3, 5, 4, 8, 9]$$

You predicted that this dataset is generated by a probability distribution. When you do MLE, you are looking for that value.

In order to do the MLE, we use the Bayesian method. In the Bayesian method you use a completely flat prior over that and maximize the probability of being correct.

2) MLE of a Gaussian p model for a regression problem

If you have two datasets. Linear regression will fit a straight line between an independent variable x and an dependent variable y

For n data samples the assumed linear relationship can be modeled as:

$$y_i = O_0 + O_1*X_i + e_i$$

$$i = 1,...,n$$

$$x = \{X_i, ..., X_n\}$$