Gaussian Maximum Likelihood

1 Why

2 Formulation

Let $x^1, \ldots, x^n$ be a sequence of records in $\mathbf{R}$. Let f be a gaussian density with parameters $\mu \in \mathbf{R}$ and $sigma \in \mathbf{R}_+$. We want to find μ and σ to

$$\text{maximize}$$

3 Solution