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Ans 1) Normal distribution function for mean =  $\theta_1$  and variance =  $\theta_2$

$$f(x; \theta_1, \theta_2) = \frac{1}{\sqrt{2\pi\theta_2}} \exp\left(-\frac{(x-\theta_1)^2}{2\theta_2}\right)$$

~~Probability~~ Likelihood function:

$$L(x_1, x_2, \dots, \theta_1, \theta_2) = \prod_{i=1}^n f(x_i, \theta_1, \theta_2)$$

$$L = \frac{1}{(2\pi\theta_2)^{n/2}} \exp\left[-\frac{1}{2} \sum_{i=1}^n \left(\frac{x_i - \theta_1}{\theta_2}\right)^2\right]$$

taking natural log on both sides

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

taking derivative of above equation with respect to  $\theta_1$  and  
the for  $\theta_2$

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

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

$$\frac{1}{L} \frac{dL}{d\theta_1} = -\frac{n}{2\theta_2} + \left(-\frac{1}{2}\right) \sum_{i=1}^n \frac{(x_i - \theta_1)^2}{\theta_2^2} \times \left(-\frac{1}{(\theta_2)^2}\right)$$

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

Now,  $\frac{dL}{d\theta_1} = \frac{dL}{d\theta_2} = 0$

$$\frac{dL}{d\theta_1} = L \left( \sum_{i=1}^n \frac{(x_i - \theta_1)}{\theta_2} \right) = 0$$

$$\sum_{i=1}^n (x_i - \theta_1) = 0$$

$$\sum_{i=1}^n x_i - n\theta_1 = 0$$



$$\theta_1 = \frac{\sum_{i=1}^n x_i}{n} \quad \left. \vphantom{\theta_1} \right\} \text{MLE of mean}$$

$$\frac{dL}{d\theta_2} = -\frac{n}{2\theta_2} + \frac{1}{2(\theta_2)^2} \sum_{i=1}^n (x_i - \theta_1)^2 = 0$$

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

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

$$\theta_2 = \frac{\sum_{i=1}^n (x_i - \theta_1)^2}{n} \quad \left. \vphantom{\theta_2} \right\} \begin{array}{l} \text{MLE of variance,} \\ \theta_1 = \text{mean of population} \end{array}$$

Ans 2) Binomial distribution ~~formula~~ formula:

$$B(m, \theta) = {}^n C_m \theta^m (1-\theta)^{n-m}$$

Likelihood function:

$$L(m, \theta) = B(m, \theta)$$

$$L = {}^n C_m \theta^m (1-\theta)^{n-m}$$

taking ~~both~~ natural log on both ~~side~~ side.

$$\ln L = \ln({}^n C_m) + m \ln \theta + (n-m) \ln(1-\theta)$$

taking ~~derivative~~ derivative with respect to  $\theta$

$$\frac{1}{L} \frac{dL}{d\theta} = 0 + \frac{m}{\theta} + \frac{(n-m)(-1)}{(1-\theta)}$$

$$\frac{1}{L} \frac{dL}{d\theta} = \frac{m}{\theta} - \frac{(n-m)}{1-\theta}$$

$$\frac{1}{L} \frac{dL}{d\theta} = \frac{m(1-\theta) - (n-m)\theta}{\theta(1-\theta)}$$

$$\frac{dL}{d\theta} = 0$$

$$\frac{m(1-\theta) - (n-m)\theta}{\theta(1-\theta)} = 0$$

$$m(1-\theta) - (n-m)\theta = 0$$

$$m(1-\theta) = (n-m)\theta$$

$$\frac{m}{n} = \theta \quad \left. \vphantom{\theta} \right\} \text{MLE of } \theta$$