

1. Let  $(x_1, x_2, \dots, x_n)$  be sample of size 'n' taken

Mean  $\rightarrow \theta_1$       variance  $\rightarrow \theta_2$

$$L(\theta_1, \theta_2) = \prod_{i=1}^n \frac{1}{\sqrt{2\pi\theta_2}} e^{-(x_i - \theta_1)^2 / 2\theta_2}$$

take log

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

for  $\theta_1$  diff  $\log(L(\theta_1, \theta_2))$  wrt  $\theta_1$  & set it to zero

$$\frac{\partial \log(L)}{\partial \theta_1} = \frac{1}{\theta_2} \sum_{i=1}^n (x_i - \theta_1) = 0$$

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

MLE of  $\theta_1$  is sample mean

for  $\theta_2$  diff wrt  $\theta_2$  & put zero

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

## 2. Binomial distribution

 $m \rightarrow$  no of trials $\theta = (0,1)$  probability of success

$$L_0 = \prod_{i=1}^n f(x_i, n, \theta)$$

PMF

$$f(x, n, \theta) = {}^n C_x \theta^x (1-\theta)^{n-x}$$

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

take log

$$\frac{\partial \log(L)}{\partial \theta} = \frac{1}{\theta} \sum_{i=1}^n x_i - \frac{1}{1-\theta} \sum_{i=1}^n (n-x_i) = 0$$

$$\Rightarrow \frac{1}{\theta} \sum_{i=1}^n x_i = \frac{1}{1-\theta} \sum_{i=1}^n (n-x_i)$$

Multiply by  $\theta(1-\theta)$ 

$$\Rightarrow (1-\theta) \sum_{i=1}^n x_i = \theta \sum_{i=1}^n (n-x_i)$$

$$\theta = \frac{\sum_{i=1}^n x_i}{m}$$