

[Q5:]

The likelihood func would be  $\prod_{i=1}^n p(x_i|\theta) = \frac{1}{\theta^n} \prod_{i=1}^n I(0 \leq x_i \leq \theta)$ . To maximize this likelihood, one would notice that we need all the indicators to be true, but this means  $\theta \geq x_{(n)}$  where  $x_{(n)}$  is the largest observation. However, we also need  $\frac{1}{\theta^n}$  as large as possible, so  $\theta$  to be as small as possible, this means that we would take  $\theta = x_{(n)}$ . Therefore, the MLE for  $\theta$  would be  $x_{(n)}$ , i.e., the largest observation in the sample.