

Example 6: Suppose the weights of randomly selected American female college students are normally distributed with unknown mean μ and standard deviation σ . A random sample of 10 American female college students yielded the following weights (in pounds):

115 122 130 127 149 160 152 138 149 180

Based on the definitions given above, identify the likelihood function and the maximum likelihood estimator of μ , the mean weight of all American female college students. Using the given sample, find a maximum likelihood estimate of μ as well.

We saw in example 5 $MLE(\mu) = \frac{\sum x_i}{n}$

> x = c(115, ..., 180)

> mle.mu = sum(x) / length(x) \Rightarrow mle.mu = 142.2

> mean(x)

We also saw $MLE(\hat{\sigma}^2) = \frac{\sum (x_i - \bar{x})^2}{n}$

> mle.var = sum((x - mle.mu)^2) / length(x) \Rightarrow mle.var = 347.96

We know $var(x) = \frac{\sum (x - \bar{x})^2}{n-1}$ So $var(x) * (length(x) - 1) / length(x) = mle.var$

> var(x) * (length(x) - 1) / length(x)