Worksheet 09 (Solutions)

1. Find the MLE estimator for the estimation of the parameter λ from i.i.d. observations of an exponentialy distributed random variable.

Solution: TODO

2. Find the MLE estimator for the estimation of the parameter p from i.i.d. observations of a Bernoulli distributed random variable.

Solution: TODO

3. Find the MLE estimator for the estimation of the parameters μ and σ^2 from i.i.d. observations of a normally distributed random variable.

Solution: TODO

4. Find the MLE estimator for the estimation of the parameters a and b from i.i.d. observations from a continuous uniform distribution. Note: You cannot do this using the derivative. Just think about it!

Solution: TODO