

Worksheet 09

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