

PRML by Bishop, chapter 1, Section 1.2.4 - The  
Gaussian Distribution - Equation 1.54, Pg. 27

(1)

Log-likelihood Function of data drawn from a  
Gaussian Distribution

$$p(\underline{x} | \mu, \sigma^2) = \prod_{n=1}^N N(x_n | \mu, \sigma^2) - (1.53)$$

$$= \prod_{n=1}^N \left( \frac{1}{\sqrt{2\pi\sigma^2}} \right) \exp \left[ -\frac{(x_n - \mu)^2}{2\sigma^2} \right] - (a)$$

$$= \left[ (2\pi)^{-\frac{N}{2}} (\sigma^2)^{-\frac{N}{2}} \right] \prod_{n=1}^N \exp \left[ -\frac{(x_n - \mu)^2}{2\sigma^2} \right] - (b)$$

$$\Rightarrow \ln [p(\underline{x} | \mu, \sigma^2)]$$

$$= -\frac{1}{2\sigma^2} \sum_{n=1}^N (x_n - \mu)^2 - \frac{N}{2} \ln(\sigma^2) - \frac{N}{2} \ln(2\pi)$$

$\hookrightarrow (1.54)$