Unit 7 Pre-Class Warm-up

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Maximum Likelihood Overview

1. Our θ is h. Therefore we can setup our MLE function as: $l(h) = f_H(x; h)$
2. $f_H(x; h)$'s distribution follows the HyperGroussian distribution. Therefore $l(h) = HyperGroussian distribution function for which we don't details.
3. We will then compute $\frac{d}{dh} ln(l(h))$ to maximize h.
4. Solving the derivative will give you the MLE value of h.