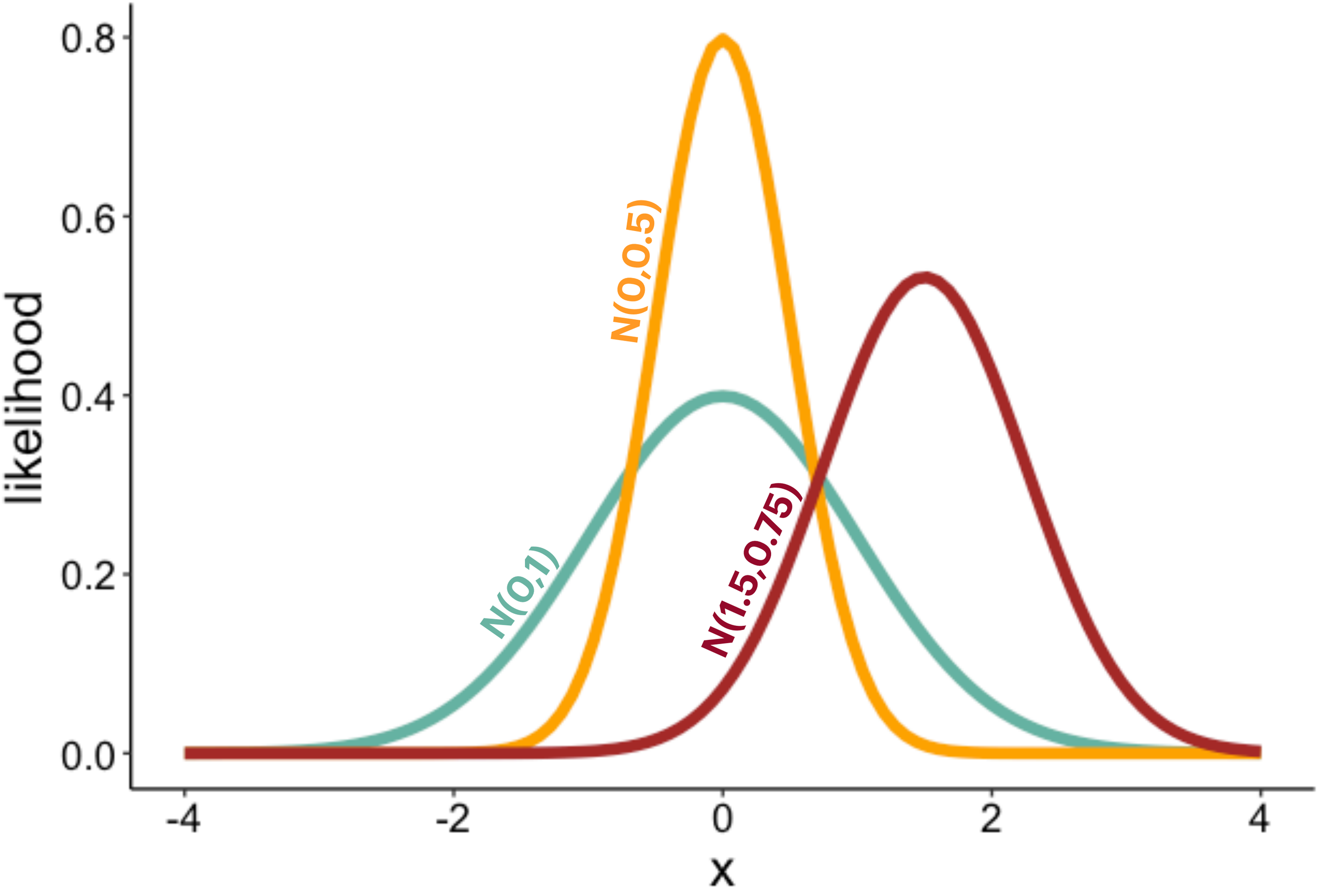
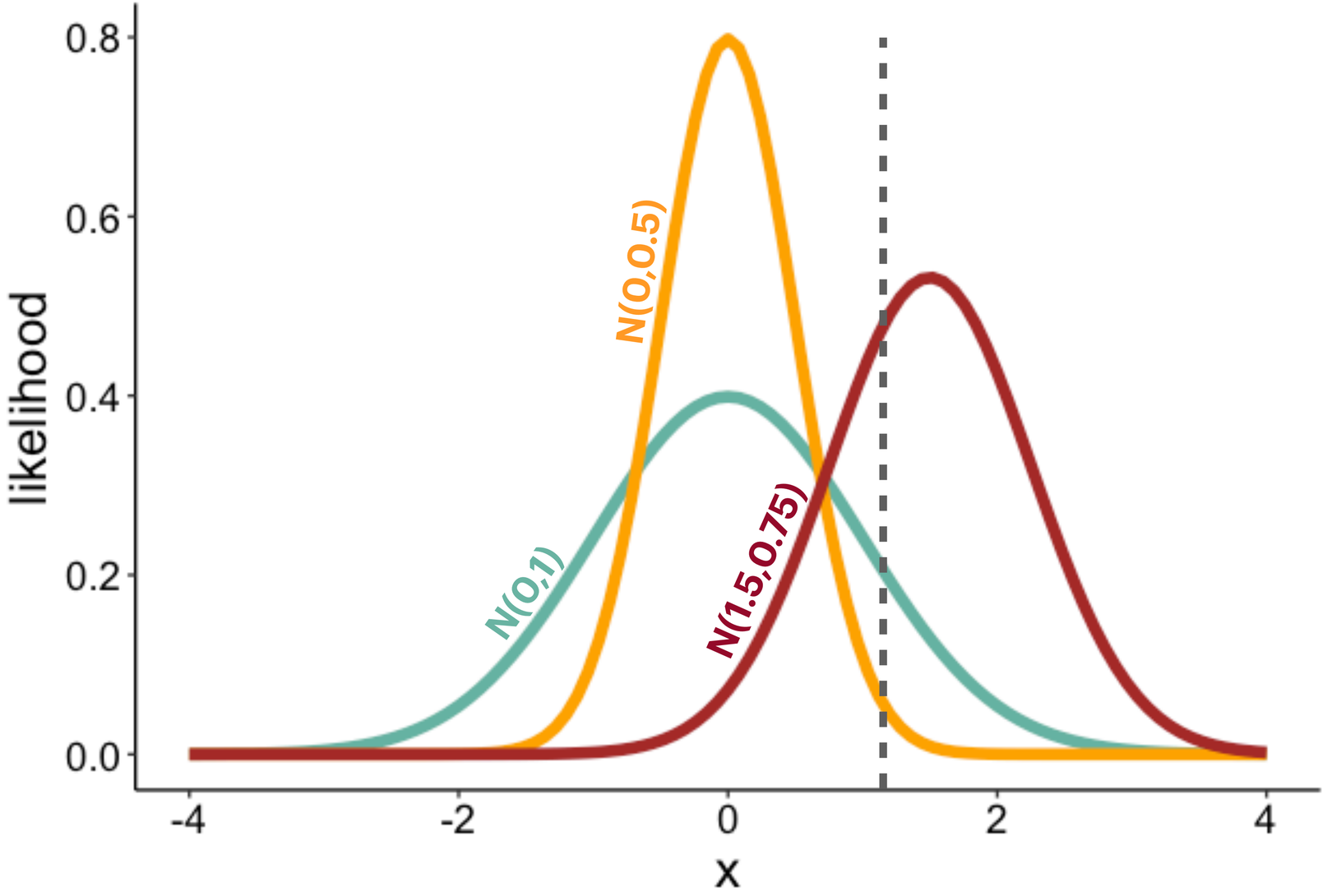
Maximum Likelihood Estimation


0.8
0.6
0.4
0.2
0.0
likelihood
N(0,0.5)
N(0,1)
N(1.5,0.75)
-4
-2
0
2
4
x

Maximum Likelihood Estimation



Three Types of Extreme Values