

Exercise-1.9: Gaussian distribution has a bell shape. Hence x value that makes its derivative 0 should be its mean (i.e. the maximum).

For the first part of the question we are asked to show $x = \mu$ when

$$\frac{dN(x|\mu, \sigma^2)}{dx} = 0$$

When we take this derivative according to x , the result is:

$$-\frac{x - \mu}{\sigma^2} N(x|\mu, \sigma^2) = 0$$

It can be observed that only value for x to make this equation zero is $x = \mu$.

Second part of the question asks us to show $\mathbf{x} = \boldsymbol{\mu}$ (bold characters denote vectors; however, I won't write it for sake of simplicity) when

$$\frac{dN(\mathbf{x}|\boldsymbol{\mu}, \boldsymbol{\Sigma})}{d\mathbf{x}} = 0$$

Similar to first equation, derivation yields:

$$-\frac{\mathbf{x} - \boldsymbol{\mu}}{\boldsymbol{\Sigma}} N(\mathbf{x}|\boldsymbol{\mu}, \boldsymbol{\Sigma}) = 0$$

Possible only when $\mathbf{x} = \boldsymbol{\mu}$.