

$$6. (b) \log L = -\frac{N}{2} \log(2\pi) - N \log \sigma - \sum_{n=1}^N \frac{(k_n - \lambda)^2}{2\sigma^2}$$

$$\frac{\partial \log L}{\partial \lambda} = + \sum_{n=1}^N \frac{2(k_n - \lambda)}{2\sigma^2}$$

$$(c) \text{ Set } \sum_n \frac{(k_n - \lambda)}{\sigma^2} = 0$$

$$\Rightarrow \sum_n k_n - N\lambda = 0$$

$$\Rightarrow \hat{\lambda}_{ML} = \frac{1}{N} \sum_{n=1}^N k_n$$

$$(d) \frac{\partial \log L}{\partial \sigma} = -\frac{N}{\sigma} + \sum_{n=1}^N \frac{2(k_n - \lambda)^2}{2\sigma^3}$$

$$(e) \text{ Set } -\frac{N}{\sigma} + \sum_n \frac{(k_n - \lambda)^2}{\sigma^3} = 0$$

$$\Rightarrow \sum_n \frac{(k_n - \lambda)^2}{\sigma^2} = N$$

$$\Rightarrow \hat{\sigma}_{ML} = \sqrt{\frac{1}{N} \sum_n (k_n - \lambda)^2} \quad \text{use } \hat{\lambda}_{ML}$$

$$(f) \hat{\lambda}_{ML} = \frac{1}{5} (6 + 37 + 5 + 7 + 6) = 12.2 \text{ min.}$$

$$(g) \hat{\sigma}_{ML} = \sqrt{\frac{1}{5} (6.2^2 + 24.8^2 + 7.2^2 + 5.2^2 + 6.2^2)}$$

$$= 12.4 \text{ min.}$$

$$(i) \log \tilde{L} = -\frac{N}{2} \log(2\pi) - N \log \sigma - \frac{\sum (k_n - \lambda)^2}{2\sigma^2} \\ - \frac{1}{2} \log(2\pi) - \log \beta - \frac{(\lambda - \alpha)^2}{2\beta^2} \\ - \log p(k)$$

$$\frac{\partial \log \tilde{L}}{\partial \lambda} = + \sum_n \frac{\cancel{2}(k_n - \lambda)}{2\sigma^2} - \frac{\cancel{2}(\lambda - \alpha)}{2\beta^2}$$

$$(j) \text{ Set } \sum_n \frac{k_n - \lambda}{\sigma^2} - \frac{\lambda - \alpha}{\beta^2} = 0$$

$$\frac{\sum k_n}{\sigma^2} - \frac{N\lambda}{\sigma^2} - \frac{\lambda}{\beta^2} + \frac{\alpha}{\beta^2} = 0$$

$$\lambda \left(\frac{N}{\sigma^2} + \frac{1}{\beta^2} \right) = \frac{\sum k_n}{\sigma^2} + \frac{\alpha}{\beta^2}$$

$$\Rightarrow \hat{\lambda}_{MAP} = \frac{\beta^2 \sum_n k_n + \sigma^2 \alpha}{\beta^2 N + \sigma^2}$$

$$(L) \hat{\lambda}_{MAP} = \frac{\cancel{\sigma^2} (6+3+7+5+7+6) + \cancel{\sigma^2} \cdot 5}{\cancel{\sigma^2} \cdot 5 + \cancel{\sigma^2}}$$

$$= \frac{61 + 45}{5 + 9} = \frac{106}{14} = 7.6 \text{ min.}$$