

Name: \_\_\_\_\_ Roll Number: \_\_\_\_\_

1. What is the goal of Maximum Likelihood Estimation (MLE) in Gaussian density estimation?
  - A. To find the parameter values that minimize the variance of the data.
  - B. To find the parameter values that maximize the likelihood of observing the given data.
  - C. To minimize the mean squared error of the model.
  - D. To find the parameter values that minimize the loss function.
2. How do you typically solve for the MLE of the mean  $\mu$  and variance  $\sigma^2$  for a Gaussian distribution?
  - A. By maximizing the posterior distribution.
  - B. By differentiating the log-likelihood function with respect to  $\mu$  and  $\sigma^2$  and setting the derivatives to zero.
  - C. By minimizing the squared error between the true and predicted values.
  - D. By using gradient descent to find the values of  $\mu$  and  $\sigma^2$ .
3. Which of the following is **true** about the MLE estimates for the mean and variance of a Gaussian distribution?
  - A. The MLE estimate for the mean is the median of the data.
  - B. The MLE estimate for the variance cannot be found.
  - C. The MLE estimate for the mean is the sample mean of the data.
  - D. The MLE estimate for the variance is the sample standard deviation.
4. Given a dataset  $X = \{x_1, x_2, \dots, x_N\}$  and the assumption that the data comes independently from a Gaussian distribution with mean  $\mu$  and variance  $\sigma^2$ , the likelihood function is written as

$$L(\mu, \sigma^2) = \prod_{i=1}^N \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(x_i - \mu)^2}{2\sigma^2}\right)$$

What is the log-likelihood function?

- A.  $\log L(\mu, \sigma^2) = -N \log(2\pi\sigma^2) - \frac{1}{2\sigma^2} \sum_{i=1}^N (x_i - \mu)^2$
  - B.  $\log L(\mu, \sigma^2) = -\frac{N}{2} \log(2\pi) - \frac{N}{2} \log(\sigma^2) - \frac{1}{2\sigma^2} \sum_{i=1}^N (x_i - \mu)^2$
  - C.  $\log L(\mu, \sigma^2) = -\frac{1}{2} \sum_{i=1}^N (x_i - \mu)^2$
  - D.  $\log L(\mu, \sigma^2) = \frac{1}{2} \sum_{i=1}^N \log(2\pi\sigma^2) - (x_i - \mu)$
5. In Gaussian density estimation, what does the log-likelihood function allow us to do that the likelihood function does not?
    - A. Find the mean of the data
    - B. The log-likelihood transforms products into sums, making it easier to differentiate and avoids products reaching zero.
    - C. Make the computation faster by eliminating the variance
    - D. Increase the likelihood of the data