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### Duda Hart Pattern Classification Solution Manual

(d) If the data is Gaussian and the covariance matrix is diagonal with entries then the likelihood function becomes:. Next, with  $n$  i.i.d. data samples , the likelihood function is. which gives the following log-likelihood function:. The maximum likelihood mean and variance estimators are obtained by differentiating the log-likelihood ratio with respect to the means and variances, setting all ...

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