

$$f = \left(\frac{1}{\sigma \sqrt{2\pi}} \right)^m \prod_{i=1}^m \exp\left(-\frac{(Z_i - \mu)^2}{(2\sigma^2)}\right)$$

$$= \left(\frac{1}{\sigma \sqrt{2\pi}} \right)^m \prod_{i=1}^m \exp\left[-\frac{(Z_i^2 - 2\mu Z_i + \mu^2)}{(2\sigma^2)}\right]$$

$$= \frac{1}{\sigma \sqrt{2\pi}} \exp\left[-\frac{(\sum Z_i - 2\mu \sum Z_i + m\mu^2)}{(2\sigma^2)}\right]$$

$$g = \frac{1}{\sqrt{2\pi} \sigma/\sqrt{m}} \exp\left[-\frac{\left(\frac{\sum Z_i}{m} - \mu\right)^2}{(2\sigma^2/m)}\right]$$

$$= \frac{1}{\sqrt{2\pi} \sigma/\sqrt{m}} \exp\left[-\frac{\left(\frac{\sum Z_i^2}{m^2} - 2\frac{\sum Z_i}{m} \mu + \mu^2\right)}{(2\sigma^2/m)}\right]$$

To show that $h(z) = \frac{f}{g}$ does not

depend on μ | ~~only~~ have can ignore

the constants in front of the exponential function

$$\frac{f}{g} = \frac{\exp[-(\xi z_1^2 - 2\mu \xi z_1 + \mu_m^2)/(2\sigma^2)]}{\exp[-(\frac{\xi z_1^2}{m} - 2\mu \xi z_1 + \mu_m^2 m)/(2\sigma^2)]}$$

$$= \exp[-(\xi z_1^2 + 2\mu \xi z_1 - \mu_m^2 + \frac{\xi z_1^2}{m} + 2\mu \xi z_1 - \mu_m^2 m)/(2\sigma^2)]$$

$$= \exp[-(\xi z_1^2 + \frac{\xi z_1^2}{m})/(2\sigma^2)]$$

Which does not depend on μ