

Chapter 2

The Maximum Likelihood Estimator

We start this chapter with a few “quirky examples”, based on estimators we are already familiar with and then we consider classical maximum likelihood estimation.

2.1 Some examples of estimators

Example 1

Let us suppose that $\{X_i\}_{i=1}^n$ are iid normal random variables with mean μ and variance σ^2 . The “best” unbiased estimators of the mean and variance are $\bar{X} = \frac{1}{n} \sum_{i=1}^n X_i$ and $s^2 = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})^2$ respectively. To see why recall that $\sum_i X_i$ and $\sum_i X_i^2$ are the sufficient statistics of the normal distribution and that $\sum_i X_i$ and $\sum_i X_i^2$ are complete minimal sufficient statistics. Therefore, since \bar{X} and s^2 are functions of these minimally sufficient statistics, by the Lehmann-Scheffe Lemma, these estimators have minimal variance.

Now let us consider the situation where the mean is μ and the variance is μ^2 . In this case we have only one unknown parameter μ but the minimally sufficient statistics are $\sum_i X_i$ and $\sum_i X_i^2$. Moreover, it is not complete since both

$$\left(\frac{n}{n+1}\right) \bar{X}^2 \text{ and } s^2 \tag{2.1}$$

are unbiased estimators of μ^2 (to understand why the first estimator is an unbiased estimator we use that $E[\bar{X}^2] = 2\mu^2$). Thus violating the conditions of completeness. Furthermore

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Table of Contents Chapter 6 Maximum Likelihood Analysis Of Dynamic

1. Understanding the eBook Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - The Rise of Digital Reading Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Advantages of eBooks Over Traditional Books
2. Identifying Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - User-Friendly Interface
4. Exploring eBook Recommendations from Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Personalized Recommendations
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic User Reviews and Ratings

- Chapter 6 Maximum Likelihood Analysis Of Dynamic and Bestseller Lists
- 5. Accessing Chapter 6 Maximum Likelihood Analysis Of Dynamic Free and Paid eBooks
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic Public Domain eBooks
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic eBook Subscription Services
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic Budget-Friendly Options
- 6. Navigating Chapter 6 Maximum Likelihood Analysis Of Dynamic eBook Formats
 - ePub, PDF, MOBI, and More
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic Compatibility with Devices
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Highlighting and Note-Taking Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Interactive Elements Chapter 6 Maximum Likelihood Analysis Of Dynamic
- 8. Staying Engaged with Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Chapter 6 Maximum Likelihood Analysis Of Dynamic
- 9. Balancing eBooks and Physical Books Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Chapter 6 Maximum Likelihood Analysis Of Dynamic
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Setting Reading Goals Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Fact-Checking eBook Content of Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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