

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

Chapter 6 Maximum Likelihood Analysis Of Dynamic

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