

## 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  $\mu$  and variance  $\sigma^2$ . 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  $\mu$  and the variance is  $\mu^2$ . In this case we have only one unknown parameter  $\mu$  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  $\mu^2$  (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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## **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

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