

# Maximum Likelihood Estimation (MLE)

**Problems :** MVU estimator does not often exist or cannot be found.  
BLUE is restricted to linear models.

**Maximum Likelihood Estimator (MLE) :**

- can always be applied if the PDF is known ;
- is optimal for large data size ;
- is computationally complex and requires numerical methods.

**Basic Idea :** Choose the parameter value that makes the *observed data*, the most likely data to have been observed.

**Likelihood Function :** is the PDF  $p(x; \theta)$  when  $\theta$  is regarded as a variable

**ML Estimate :** is the value of  $\theta$  that maximizes the likelihood function.

$$\hat{\theta} = \arg \max_{\theta} p(\mathbf{x}; \theta)$$

# Lecture 14 Maximum Likelihood Estimation 1 ML Estimation

**Emilie Sanchez**



## **Lecture 14 Maximum Likelihood Estimation 1 ML Estimation:**

## Reviewing **Lecture 14 Maximum Likelihood Estimation 1 MI Estimation**: Unlocking the Spellbinding Force of Linguistics

In a fast-paced world fueled by information and interconnectivity, the spellbinding force of linguistics has acquired newfound prominence. Its capacity to evoke emotions, stimulate contemplation, and stimulate metamorphosis is actually astonishing. Within the pages of "**Lecture 14 Maximum Likelihood Estimation 1 MI Estimation**," an enthralling opus penned by a highly acclaimed wordsmith, readers attempt an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve into the book's central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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## **Lecture 14 Maximum Likelihood Estimation 1 MI Estimation**

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