

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 θ is regarded as a variable

ML Estimate : is the value of θ that maximizes the likelihood function.

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

Lecture 14 Maximum Likelihood Estimation 1 ML Estimation

Marco Casella



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