

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 $\hat{X} = \frac{1}{n} \sum_{i=1}^n X_i$ and $s^2 = \frac{1}{n-1} \sum_{i=1}^n (X_i - \hat{X})^2$ 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 \hat{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

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

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

Chapter 6 Maximum Likelihood Analysis Of Dynamic

A Gutmann



Chapter 6 Maximum Likelihood Analysis Of Dynamic:

Dynamic System Identification: Experiment Design and Data Analysis Goodwin, 1977-11-10 Dynamic System Identification Experiment Design and Data Analysis Handbook of Research Methods and Applications in Empirical Macroeconomics Nigar Hashimzade, Michael A. Thornton, 2013-01-01 This comprehensive Handbook presents the current state of art in the theory and methodology of macroeconomic data analysis It is intended as a reference for graduate students and researchers interested in exploring new methodologies but can also be employed as a graduate text The Handbook concentrates on the most important issues models and techniques for research in macroeconomics and highlights the core methodologies and their empirical application in an accessible manner Each chapter is largely self contained whilst the comprehensive introduction provides an overview of the key statistical concepts and methods All of the chapters include the essential references for each topic and provide a sound guide for further reading Topics covered include unit roots non linearities and structural breaks time aggregation forecasting the Kalman filter generalised method of moments maximum likelihood and Bayesian estimation vector autoregressive dynamic stochastic general equilibrium and dynamic panel models Presenting the most important models and techniques for empirical research this Handbook will appeal to students researchers and academics working in empirical macro and econometrics The Roots of Backpropagation Paul John Werbos, 1994-03-31 Now for the first time publication of the landmark work in backpropagation Scientists engineers statisticians operations researchers and other investigators involved in neural networks have long sought direct access to Paul Werbos's groundbreaking much cited 1974 Harvard doctoral thesis The Roots of Backpropagation which laid the foundation of backpropagation Now with the publication of its full text these practitioners can go straight to the original material and gain a deeper practical understanding of this unique mathematical approach to social studies and related fields In addition Werbos has provided three more recent research papers which were inspired by his original work and a new guide to the field Originally written for readers who lacked any knowledge of neural nets The Roots of Backpropagation firmly established both its historical and continuing significance as it demonstrates the ongoing value and new potential of backpropagation Creates a wealth of sound mathematical tools useful across disciplines Sets the stage for the emerging area of fast automatic differentiation Describes new designs for forecasting and control which exploit backpropagation Unifies concepts from Freud Jung biologists and others into a new mathematical picture of the human mind and how it works Certifies the viability of Deutsch's model of nationalism as a predictive tool as well as the utility of extensions of this central paradigm What a delight it was to see Paul Werbos rediscover Freud's version of back propagation Freud was adamant in The Project for a Scientific Psychology that selective learning could only take place if the presynaptic neuron was as influenced as is the postsynaptic neuron during excitation Such activation of both sides of the contact barrier Freud's name for the synapse was accomplished by reducing synaptic resistance by the absorption of energy at the synaptic membranes Not bad for 1895

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