

# 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

**Léo Pomar**



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