

# 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

**Annelies Wilder-Smith**



## Lecture 14 Maximum Likelihood Estimation 1 ML Estimation:

**R.R. Bahadur's Lectures on the Theory of Estimation** Raghu Raj Bahadur, Stephen M. Stigler, 2002 In the Winter Quarter of the academic year 1984-1985 Raj Bahadur gave a series of lectures on estimation theory at the University of Chicago Page i

*Lectures on Algebraic Statistics* Mathias Drton, Bernd Sturmfels, Seth Sullivant, 2009-04-25 How does an algebraic geometer studying secant varieties further the understanding of hypothesis tests in statistics Why would a statistician working on factor analysis raise open problems about determinantal varieties Connections of this type are at the heart of the new field of algebraic statistics In this field mathematicians and statisticians come together to solve statistical inference problems using concepts from algebraic geometry as well as related computational and combinatorial techniques The goal of these lectures is to introduce newcomers from the different camps to algebraic statistics The introduction will be centered around the following three observations many important statistical models correspond to algebraic or semi algebraic sets of parameters the geometry of these parameter spaces determines the behaviour of widely used statistical inference procedures computational algebraic geometry can be used to study parameter spaces and other features of statistical models

**Carleton Mathematical Lecture Notes**, 1972 **Visiting Scholars' Lectures** Texas Tech University. Department of Mathematics, 1971

Nonlinear Structural Systems Under Random Conditions Fabio Casciati, Isaac Elishakoff, John Brian Roberts, 1990 The papers in this volume form a bridge between the mathematical and engineering theories in the application of stochastic differential equations The engineering aspects are represented by a broad spectrum of potential applications and their heuristic or pragmatic approaches to a variety of problems The mathematical aspects discuss the errors inherent in numerical procedures and provide appropriate theoretical frameworks The 27 papers presented in this volume testify to the achievement of Euromech 250 in bringing engineers and mathematicians together in the successful dissemination of recent developments in nonlinear structural systems

*Multiple Regression Analysis* Donald E. Herbert, Raymond H. Meyers, 1986 *Proceedings of the Statistical Computing Section* American Statistical Association. Statistical Computing Section, 1995 Journal of Statistical Planning and Inference North-Holland Publishing Company, 2002

*Maximum Likelihood Estimation and Inference* Russell B. Millar, 2011-07-26 This book takes a fresh look at the popular and well established method of maximum likelihood for statistical estimation and inference It begins with an intuitive introduction to the concepts and background of likelihood and moves through to the latest developments in maximum likelihood methodology including general latent variable models and new material for the practical implementation of integrated likelihood using the free ADMB software Fundamental issues of statistical inference are also examined with a presentation of some of the philosophical debates underlying the choice of statistical paradigm Key features Provides an accessible introduction to pragmatic maximum likelihood modelling Covers more advanced topics including general forms of latent variable models including non linear and non normal mixed effects and state space models

and the use of maximum likelihood variants such as estimating equations conditional likelihood restricted likelihood and integrated likelihood Adopts a practical approach with a focus on providing the relevant tools required by researchers and practitioners who collect and analyze real data Presents numerous examples and case studies across a wide range of applications including medicine biology and ecology Features applications from a range of disciplines with implementation in R SAS and or ADMB Provides all program code and software extensions on a supporting website Confines supporting theory to the final chapters to maintain a readable and pragmatic focus of the preceding chapters This book is not just an accessible and practical text about maximum likelihood it is a comprehensive guide to modern maximum likelihood estimation and inference It will be of interest to readers of all levels from novice to expert It will be of great benefit to researchers and to students of statistics from senior undergraduate to graduate level For use as a course text exercises are provided at the end of each chapter

*Non-standard Rank Tests* Arnold Janssen, David M. Mason, 1990

**Probability Theory and Mathematical Statistics** Shinzo Watanabe, Iñaki Vasil'evich Prokhorov, 1988 These proceedings of the fifth joint meeting of Japanese and Soviet probabilists are a sequel to Lecture Notes in Mathematics Vols 330 550 and 1021 They comprise 61 original research papers on topics including limit theorems stochastic analysis control theory statistics probabilistic methods in number theory and mathematical physics

*Mathematical Methods of Statistics*, 2006

*Proceedings of the 1983 American Control Conference, Sheraton-Palace Hotel, San Francisco, California, June 22, 23, 24, 1983* American Automatic Control Council, 1983

Mathematical Reviews, 2005

Bayesian Inference for Inverse Problems Ali Mohammad-Djafari, 1998

Atti Del ... Congresso Internazionale Dei Matematici ..., 1970

**Macromolecular Crystallography, Part A** Charles W. Carter, Robert M. Sweet, 1997-02-12 The critically acclaimed laboratory standard for more than forty years *Methods in Enzymology* is one of the most highly respected publications in the field of biochemistry Since 1955 each volume has been eagerly awaited frequently consulted and praised by researchers and reviewers alike More than 270 volumes have been published all of them still in print and much of the material is relevant even today truly an essential publication for researchers in all fields of life sciences

Crystal Growth Phase Determination Instrumentation and Data Collection Model Building Refinement

Statistical Theory and Method Abstracts, 1999

*Proceedings of the ... American Control Conference*, 1983

Encyclopedia of Statistical Sciences Samuel Kotz, Norman Lloyd Johnson, Campbell B. Read, 1982

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