Maximum Likelihood Estimation

Theorem 1

$$L(\theta;X)=\prod_{i=1}^{n} f(x_i;\theta), \theta \in \Omega i$$

$$l(\theta)=\log L(\theta)=\sum_{i=1}^{n} \log f(x_i;\theta) \theta \in \Omega$$

Example: Bernoulli

Let $X_1, X_2, X_3, \ldots X_n$ denote a randoms ample from the distribution with pmf

$$p(x)=\begin{vmatrix} \theta^x(1-\theta)^{1-x} & x=0,1 \\ 0 & elsewhere \end{vmatrix}$$

where $0 \leq \theta \leq 1$. The probability that $X_1=x_1, X_2=x_2, \ldots X_n=x_n$ is the joint pmf

$$\theta^{x_1}(1-\theta)^{1-x_1}\theta^{x_2}(1-\theta)^{1-x_2}\ldots\theta^{x_n}(1-\theta)^{1-x_n}=\theta^{\sum x_i}(1-\theta)^{n-\sum x_i}$$

Where $x_i=0 \lor 1 i=,1,2,\ldots n$. This probability, which is the joint pmf of

$X_1, X_2, \ldots X_n$ as a function of θ is the likelihood function $L(\theta)$ of obtaining this particular observed sample.

$x_1, x_2, \ldots x_n$. Certainly this maximizing value of θ would seemingly be a good estimate of θ because it would provide the largest probability of this particular sample. Since, the likelihood function of $L(\theta)$ and its logarithm

$$l(\theta)=\log L(\theta)=\left(\sum_{1}^{n} x_i\right)\log\theta+\left(n-\sum_{1}^{n} x_i\right)\log(1-\theta)$$

so, we have

$$\frac{dl(\theta)}{d\theta}=\frac{\sum x_i}{\theta}-\frac{n-\sum x_i}{1-\theta}=0$$

Provided that θ is not equal to zero or 1. This is equivalent to the equation:

$$(1-\theta)\sum_{1}^{n} x_i=\theta\left(n-\sum_{1}^{n} x_i\right)$$

Chapter 6 Maximum Likelihood Analysis Of Dynamic

Yi-Tong Ma

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 inbackpropagation Scientists engineers statisticians operationsresearchers and other investigators involved in neural networkshave long sought direct access to Paul Werbos s groundbreaking much cited 1974 Harvard doctoral thesis The Roots ofBackpropagation which laid the foundation of backpropagation Now with the publication of its full text these practitioners can gostraight to the original material and gain a deeper practicalunderstanding of this unique mathematical approach to socialstudies and related fields In addition Werbos has provided threemore recent research papers which were inspired by his originalwork and a new guide to the field Originally written for readerswho lacked any knowledge of neural nets The Roots ofBackpropagation firmly established both its historical andcontinuing significance as it Demonstrates the ongoing value and new potential ofbackpropagation Creates a wealth of sound mathematical tools useful acrossdisciplines Sets the stage for the emerging area of fast automaticdifferentiation Describes new designs for forecasting and control which exploitbackpropagation Unifies concepts from Freud Jung biologists and others into anew mathematical picture of the human mind and how it works Certifies the viability of Deutsch s model of nationalism as apredictive tool as well as the utility of extensions of thiscentral paradigm What a delight it was to see Paul Werbos rediscover Freud sversion of back propagation Freud was adamant in The Projectfor a Scientific Psychology that selective learning could onlytake place if the presynaptic neuron was as influenced as is thepostsynaptic neuron during excitation Such activation of bothsides of the contact barrier Freud s name for the synapse wasaccomplished by reducing synaptic resistance by the absorption of energy at the synaptic membranes Not bad for 1895

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