

Maximum Likelihood Estimation

Theorem 1

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

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

Example: Bernoulli

Let $X_1, X_2, X_3, \dots, X_n$ denote a random sample from the distribution with pmf

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

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

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

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

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

x_1, x_2, \dots, 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

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

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:

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

Chapter 6 Maximum Likelihood Analysis Of Dynamic

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