

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 θ is regarded as a variable

ML Estimate : is the value of θ that maximizes the likelihood function.

$$\hat{\theta} = \arg \max_{\theta} p(\mathbf{x}; \theta)$$

Lecture 14 Maximum Likelihood Estimation 1 ML Estimation

Guillaume Favre



Lecture 14 Maximum Likelihood Estimation 1 ML Estimation:

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 *Journal of Statistical Planning and Inference* North-Holland Publishing Company, 2002 *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 Ensemble Machine Learning Cha Zhang, Yunqian Ma, 2012-02-17 It is common wisdom that gathering a variety of views and inputs improves the process of decision making and indeed underpins a democratic society Dubbed ensemble learning by researchers in computational intelligence and machine learning it is known to improve a decision system's robustness and accuracy Now fresh developments are allowing researchers to unleash the power of ensemble learning in an increasing range of real world applications Ensemble learning algorithms such as boosting and random forest facilitate solutions to key computational issues such as face recognition and are now being applied in areas as diverse as object tracking and bioinformatics Responding to a shortage of literature dedicated to the topic this volume offers comprehensive coverage of state of the art ensemble learning techniques including the random forest skeleton tracking algorithm in the Xbox Kinect sensor which bypasses the need for game controllers At once a solid theoretical study and a practical guide the volume is a windfall for researchers and practitioners alike Proceedings of the Seventh Conference on Probability Theory Marius Iosifescu, Șerban Grigorescu, Tiberiu Postelnicu, 2020-05-18 No detailed description available for Proceedings of the Seventh Conference on Probability Theory 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 Proceedings of International

Conference on Computational Intelligence and Data Engineering Nabendu Chaki, Nagaraju Devarakonda, Agostino Cortesi, Hari Seetha, 2022-02-28 This book covers various topics including collective intelligence intelligent transportation systems fuzzy systems Bayesian network ant colony optimization data privacy and security data mining data warehousing big data analytics cloud computing natural language processing swarm intelligence and speech processing This book is a collection of high quality research work on cutting edge technologies and the most happening areas of computational intelligence and data engineering It includes selected papers from the International Conference on Computational Intelligence and Data Engineering ICCIDE 2021 *Non-standard Rank Tests* Arnold Janssen, David M. Mason, 1990

Advancing Technology Industrialization Through Intelligent Software Methodologies, Tools and Techniques Hamido Fujita, Ali Selamat, 2019-09-15 Software has become ever more crucial as an enabler from daily routines to important national decisions But from time to time as society adapts to frequent and rapid changes in technology software development fails to come up to expectations due to issues with efficiency reliability and security and with the robustness of methodologies tools and techniques not keeping pace with the rapidly evolving market This book presents the proceedings of SoMeT_19 the 18th International Conference on New Trends in Intelligent Software Methodologies Tools and Techniques held in Kuching

Malaysia from 23 25 September 2019 The book explores new trends and theories that highlight the direction and development of software methodologies tools and techniques and aims to capture the essence of a new state of the art in software science and its supporting technology and to identify the challenges that such a technology will have to master The book also investigates other comparable theories and practices in software science including emerging technologies from their computational foundations in terms of models methodologies and tools The 56 papers included here are divided into 5 chapters Intelligent software systems design and techniques in software engineering Machine learning techniques for software systems Requirements engineering software design and development techniques Software methodologies tools and techniques for industry and Knowledge science and intelligent computing This comprehensive overview of information systems and research projects will be invaluable to all those whose work involves the assessment and solution of real world software problems

Mathematical Reviews ,2005 Probability Theory and Mathematical Statistics Shinzo Watanabe, IñUñriñ 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

Bayesian Inference for Inverse Problems Ali Mohammad-Djafari,1998 Atti Del ... Congresso Internazionale Dei Matematici ... ,1970 **Mathematical Methods of Statistics** ,2006 **Statistical Theory and Method Abstracts** ,1999 **Bayesian Inference and Maximum Entropy Methods in Science and Engineering** Ali Mohammad-Djafari,2001-06-08 Bayesian inference and maximum entropy methods are central points of new scientific inference in mathematical physics and in all inverse problems in engineering and all probabilistic data analysis This volume contains peer reviewed selection of the papers presented at this international workshop Topics included are axiomatics and concepts bayesian parameter estimation algorithms for bayesian computation deconvolution and source separation quantum tomography tomographic imaging and image processing as well as bayesian inference in applications

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

Proceedings of the Statistical Computing Section American Statistical Association. Statistical Computing Section,1995

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