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

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

where $0\le\theta\le 1$. 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 $x_i=0\vee 1i=,1,2,\ldots n$. 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

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

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:

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

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M Tight

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