

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

Lei Huang



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Table of Contents Chapter 6 Maximum Likelihood Analysis Of Dynamic

1. Understanding the eBook Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - The Rise of Digital Reading Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Advantages of eBooks Over Traditional Books
2. Identifying Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - User-Friendly Interface
4. Exploring eBook Recommendations from Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Personalized Recommendations
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic User Reviews and Ratings
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic and Bestseller Lists
5. Accessing Chapter 6 Maximum Likelihood Analysis Of Dynamic Free and Paid eBooks

- Chapter 6 Maximum Likelihood Analysis Of Dynamic Public Domain eBooks
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic eBook Subscription Services
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic Budget-Friendly Options
6. Navigating Chapter 6 Maximum Likelihood Analysis Of Dynamic eBook Formats
 - ePub, PDF, MOBI, and More
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic Compatibility with Devices
 - Chapter 6 Maximum Likelihood Analysis Of Dynamic Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Highlighting and Note-Taking Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Interactive Elements Chapter 6 Maximum Likelihood Analysis Of Dynamic
 8. Staying Engaged with Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Chapter 6 Maximum Likelihood Analysis Of Dynamic
 9. Balancing eBooks and Physical Books Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Chapter 6 Maximum Likelihood Analysis Of Dynamic
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Setting Reading Goals Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Fact-Checking eBook Content of Chapter 6 Maximum Likelihood Analysis Of Dynamic
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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