

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

M Lipman



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Whispering the Strategies of Language: An Mental Quest through **Lecture 14 Maximum Likelihood Estimation 1 Ml Estimation**

In a digitally-driven world wherever screens reign great and immediate interaction drowns out the subtleties of language, the profound techniques and psychological nuances hidden within words frequently get unheard. Yet, situated within the pages of **Lecture 14 Maximum Likelihood Estimation 1 Ml Estimation** a interesting fictional treasure blinking with raw feelings, lies a fantastic journey waiting to be undertaken. Composed by a talented wordsmith, that marvelous opus attracts viewers on an introspective trip, softly unraveling the veiled truths and profound impact resonating within the very fabric of each word. Within the mental depths of the emotional evaluation, we shall embark upon a honest exploration of the book is key themes, dissect its captivating writing design, and yield to the effective resonance it evokes strong within the recesses of readers hearts.

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