Maximum Likelihood Estimation (MLE)

Assume samples \(\chi = \{ x^1, x^2, ..., x^1, ..., x^N \} \) are independent and identically distributed (\(iid \)), and drawn from some known probability distribution

$$= x' \sim p(x|\theta)$$

- θ : model parameters (assumed to be fixed but unknown here)
- MLE attempts to find θ that make x the most likely to be drawn
 - Namely, maximize the likelihood of samples

$$l(\theta|X) = p(X|\theta) = p(x^1, \dots, x^N|\theta) = \prod_{t=1}^N p(x^t|\theta)$$

Maximum Likelihood Estimation In Small Samples

Richard Bailey

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