

Lecture 14 Maximum Likelihood Estimation 1 ML Estimation

Zhe Xu

20: Maximum Likelihood Estimation - Stanford University 20: Maximum Likelihood Estimation Jerry Cain February 27, 2023 1 Table of Contents 2 Parameter Estimation 8 Maximum Likelihood Estimator 14 argmax and $LL(!)$ 19 MLE: Bernoulli

Lecture 13 | Maximum likelihood estimation 13.1 Maximum ... 13.1 Maximum likelihood estimation Consider data X_1, \dots, X_n IID $\sim f(x_j)$, for a parametric model $f(x_j; \theta)$. Given the observed values X_1, \dots, X_n of the data, the function $\operatorname{lik}(\theta) = f(X_1; \theta) \dots f(X_n; \theta)$ of the parameter is called the likelihood function. If $f(x_j)$ is the PMF of a discrete distribution, then $\operatorname{lik}(\theta)$ is simply the probability ...

Lecture 4. Maximum Likelihood Estimation - University of ... 4. Maximum likelihood estimation 4.1. Likelihood Properties of mle's (i) If T is sufficient for θ , then the likelihood is $g(T(x); \theta)h(x)$, which depends on θ only through $T(x)$. To maximise this as a function of θ , we only need to maximise g , and so the mle $\hat{\theta}$ is a function of the sufficient statistic. **Topic 15: Maximum Likelihood Estimation - The Department ...** Definition 1. The likelihood function is the density function regarded as a function of θ . $L(\theta; \mathbf{x}) = f(\mathbf{x}; \theta)$; 2 : (1) The maximum likelihood estimator (MLE), $\hat{\theta}(\mathbf{x}) = \operatorname{argmax}_{\theta} L(\theta; \mathbf{x})$; (2) We will learn that especially for large samples, the maximum likelihood estimators have many desirable properties. 20: Maximum Likelihood Estimation - Stanford University 3 Intro to parameter estimation 20a_intro 14 Maximum Likelihood Estimator 20b_mle 21 MLE: Bernoulli, Poisson, Uniform, Gaussian LIVE. ... ML: Rooted in probability theory Artificial Intelligence Machine Learning Deep ... defThe Maximum Likelihood Estimator (MLE) of θ is the value of θ that maximizes $L(\theta; \mathbf{x})$. 19!

$\hat{\theta} = \operatorname{argmax}_{\theta} L(\theta; \mathbf{x})$ 3 (! **20: Maximum Likelihood Estimation - Stanford University** At this point: If you are provided with a model and all the necessary probabilities, you can make predictions! But how do we learn the probabilities for a given model? What if you want to learn the structure of the model, too? Alright, so Deep Learning now? Not so fast... Once upon a time... ..there was parameter estimation. $\operatorname{Var} = \sigma^2$. 1. *Statistics for Applications Lecture 14 Notes - MIT ...* The maximum likelihood estimates of (β, σ^2) are the values maximizing $L(\beta, \sigma^2)$, i.e., those which make the observed data \mathbf{y} most likely in terms of its pdf. Because the y_i are independent r.v.'s with $y_i \sim N(\mu_i, \sigma^2)$ where $\mu_i = \mathbf{x}_i^T \beta$. where $Q(\beta) = (\mathbf{y} - \mathbf{X}\beta)^T (\mathbf{y} - \mathbf{X}\beta)$ ("Least-Squares Criterion") The OLS estimate $\hat{\beta}$ is also the ML-estimate. **Lecture 7 Maximum Likelihood Estimation. - MIT ...** Lecture 7 Maximum Likelihood Estimation. 1 MLE Let $f(\cdot; \theta)$ with $\theta \in \Theta$ be a parametric family. Let $\mathbf{X} = (X_1, \dots, X_n)$ be a random

sample from distribution $f(\cdot|\theta)$ with $\theta \in \Theta$. Then the joint pdf is $f(x|\theta) = \prod_{i=1}^n f(x_i|\theta)$ where $x = (x_1, \dots, x_n)$. The log-likelihood is $\ell(\theta) = \sum_{i=1}^n \log f(x_i|\theta)$... [CS664 Lecture #4: Maximum likelihood estimation, Markov ...](#) What is the ML estimate of its parameters? What kernel maximizes the likelihood? How do we make Parzen estimation actually work? Can we get all possible densities as answers? Do we even want to? **Overview / Maximum Likelihood Estimation - University of ...** Importantly, note that the functional dependence of the likelihood function is on θ (and S is considered fixed). The maximum likelihood estimator is the parameter which maximizes this function: $\text{MLE} = \arg\max_{\theta} L(\theta|x)$ [Lecture 10: Maximum Likelihood Estimation \(MLE\)](#) Consider a sample set $T=(Z_1 \dots Z_n)$ which is drawn from a probability distribution $P(Z|\theta)$ where θ are parameters. this may be maximised with respect to θ to give the maximum likelihood estimates. $\hat{\theta}$ we can then define the probability of observing a given event conditional on a particular set of parameters. **Lecture 14: Maximum Likelihood Estimation 1 ML Estimation ...** [Lecture 14: Maximum Likelihood Estimation The maximum Likelihood \(ML\) Estimate is given by \$\hat{\theta} = \arg\max_{\theta} \sum_{j=1}^n p\(x_j|\theta\)\$ where \$p\(x_j|\theta\)\$ as a function of \$x\$ with the parameter \$\theta\$ is the probability density function or mass function. And \$\ell\(\theta\)\$ as a function of \$\theta\$ with \$x\$ fixed is called the "likelihood function".](#) 1 ML Estimation and Density Estimation [Topic 14: Maximum Likelihood Estimation - The Department ...](#) If the curvature is small, then the likelihood surface is flat around its maximum value (the MLE). If the curvature is large and thus the variance is small, the likelihood is strongly curved at the maximum. **Maximum Likelihood Estimation - Stanford University** Our first algorithm for estimating parameters is called maximum likelihood estimation (MLE). The central idea behind MLE is to select that parameters (θ) that make the observed data the most likely. **Lecture 14: Maximum Likelihood Estimation 1 ML Estimation ...** [Lecture 14: Maximum Likelihood Estimation The maximum Likelihood \(ML\) Estimate is given by \$\hat{\theta} = \arg\max_{\theta} \sum_{j=1}^n p\(x_j|\theta\)\$ where \$p\(x_j|\theta\)\$ as a function of \$x\$ with the parameter \$\theta\$ is the probability density function or mass function. And \$\ell\(\theta\)\$ as a function of \$\theta\$ with \$x\$ fixed is called the "likelihood function".](#) 1 ML Estimation and Density Estimation **Lecture 14 Maximum Likelihood Estimation 1 ML Estimation** for Applications [Lecture 14 Notes - MIT ...](#) [lecture 14 maximum likelihood estimation 1 ml parametric inference from a likelihood-based perspective. Chapters 1-4 are relatively elementary and provide first a review of key concepts such as](#) **Lecture 14 - Parameter Estimation - epimath.org** Maximum Likelihood for ABMs & other kinds of models • Can be quite different! • May require more computation to evaluate (e.g. stochastic models) • May also be structured quite differently! (e.g. network or individual-based models) **Lecture Stat 461-561 Maximum Likelihood Estimation** The most common estimate is the Maximum Likelihood Estimate (MLE) given by $\hat{\theta} = \arg\max_{\theta} L(\theta|x)$. A.D. January 2008 3 / 63 [Maximum Likelihood Estimation - Purdue University](#) The maximum likelihood estimator is defined as: $\text{ML}(\hat{y}) \text{ def} = \arg\max_{\theta} f_{\theta}(\hat{y})$ (1) where $f_{\theta}(y) = f_Y(y;\theta)$. Here, the function $f_{\theta}(y)$ is called the likelihood function. We can also take log on $f_{\theta}(y)$ and yield the same maximizer: $\hat{\theta} \text{ ML}(\hat{y}) \text{ def} = \arg\max_{\theta} \log f_{\theta}(\hat{y})$. (2) The function $\log f_{\theta}(y)$ is called the log-likelihood function. Example 1 ... **10-315 Notes Maximum Likelihood Estimation - CMU School ...** 3 Maximum

Likelihood Estimation The above examples for likelihood show that for a given set of parameters θ , we can compute the Maximum likelihood estimation (MLE) is trying to find the best parameters for a specific

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