

Lecture Notes II – Maximum Likelihood Estimation for Discrete Distributions

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Max Likelihood Principle

ML estimation for arbitrary discrete distributions

Other ML estimation examples

ML estimate as a random variable

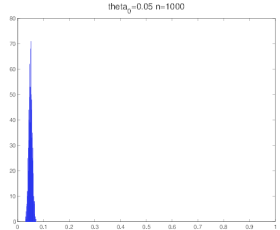
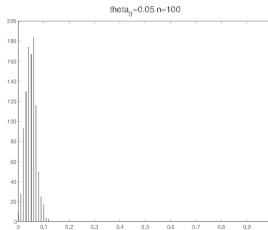
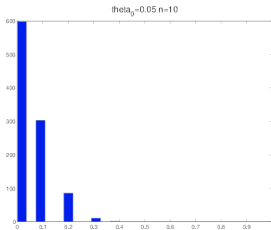
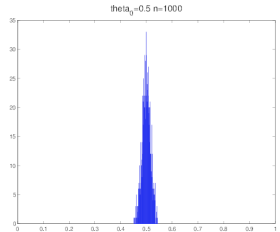
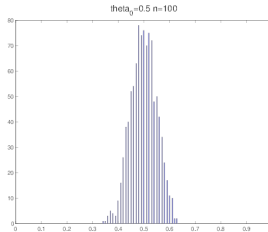
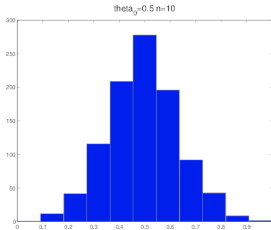
Reading: Ch. 4.1, 4.2

Maximum Likelihood Principle

ML estimation for arbitrary discrete distributions

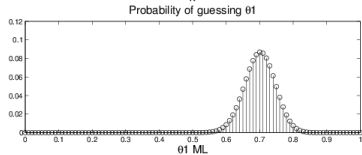
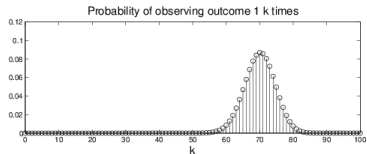
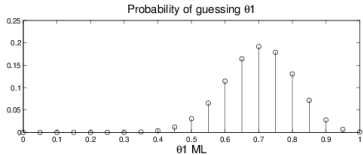
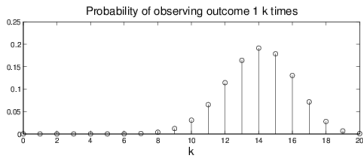
Other ML estimation examples

ML estimate as a random variable



ML estimate as a random variable

$$\binom{n}{n_0, n_1, \dots, n_{m-1}} = \frac{n!}{n_0! n_1! \dots n_{m-1}!}$$



ML estimate as a random variable