1. Fisher Information, Asymptotic Normality of MLE, and the Method of Moments

Objectives

At the end of this lecture, you will be able to do the following:

- Compute the **Fisher information** of a statistical model.

- Compute the **asymptotic variance** of the maximum likelihood estimator.

- Use the **method of moments** to **estimate** parameters in a statistical model.

- Describe conditions under which the method of moments succeeds.

- Use the **delta method** to compute the **asymptotic variance** of the method of moments estimator.

- Compare and contrast the **maximum likelihood estimator** and the **method of moments** .

讨论

显示讨论

主题： Unit 3 Methods of Estimation:Lecture 11: Fisher Information, Asymptotic Normality of MLE; Method of Moments / 1. Fisher Information, Asymptotic Normality of MLE, and the Method of Moments