

课程 □ [Unit 3 Methods of Estimation](#) □ [Lecture 12: M-Estimation](#) □ 1. M-Estimation

# 1. M-Estimation

## Objectives

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

- Understand the formulation of **M-estimation** as a generalization of the maximum likelihood estimator.
- Define an **m-estimator** for the **mean** ,**median** , and  **$\alpha$ —quantile** of an unknown distribution.
- Find the **asymptotic variance** of an m-estimator.
- Define what the **Cauchy distribution** is.
- Apply **Huber's loss** to the **Laplace distribution** .

## 讨论

主题: Unit 3 Methods of Estimation:Lecture 12: M-Estimation / 1. M-Estimation

显示讨论