

Stats Lab Summary Sheet

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This is a summary for reviewing material I learnt while doing

an MSc course, Stats Lab, at Sheffield; your mileage may vary.

Maximum likelihood estimation

Using `optimize` and `optim`:

```
> ## a negative log likelihood function
> nllh <- function(theta, n, R) { nllh <- n*theta - R*log(theta)
+ }
> o1<-optimize(nllh, c(1,4),n=10, R=25)
> O1<-optim(fn=nllh,par=c(theta=2),n=10,R=25,method="BFGS")
```