likelihoods

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Now we will estimate weights by using eBayes approach. To do so, we will optimize the log-likelihood function using optim() function. More precisely, we will find values of weights which maximize the log-likelihood function.

As a first step, we have to define the log-likelihood function:

$$L(w) = f(Y|w) = \prod_{i=1}^{n} f(y_i|w)$$

since we assume that y_i are independent for i = 1, ..., n

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