

# Maximum Likelihood Estimation (MLE): Techniques and Applications

Week 4 Mini Survey  
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# The Evolution of MLE Techniques



# Current Challenges



**Bias in small samples or extreme scenarios**



**Incomplete or missing data**



**Limitations in complex models**

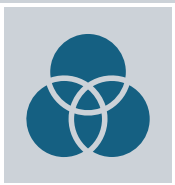
# Search Methodology & Criteria



**CITATION CHAINING AND  
FORWARD CITATION**



**KEYWORD SEARCH**



**BOOLEAN SEARCH**



**SNOWBALLING**



**CRITERIA:**



- Initial review of abstracts to assess relevance based on the title, publication venue, and year.



- Direct and indirect relevance to the paper being cross-referenced through the abstract.



- Consideration of the number of citations and field-weighted citation impact (fwci), a metric that measures the citation impact of a paper adjusted for disciplinary differences.

# Preliminary Terms



**Key terms identified during the week:**

- **Maximum Likelihood Estimation (MLE)**
- **Stochastic Gradient Descent (SGD)**
- **Probability Density Function (PDF)**
- **Logistic Regression**
- **Bias**

# Document Comparison



**“Tutorial on maximum likelihood estimation ”**



**“Bias reduction of maximum likelihood estimates”**



**“Maximum likelihood estimation of logistic regression models: theory and implementation”**



**“Recent Advances in Stochastic Gradient Descent in Deep Learning ”**

# References

1. Dempster, A. P., Laird, N. M., & Rubin, D. B. (1977). Maximum likelihood from incomplete data via the EM algorithm. *Journal of the Royal Statistical Society: Series B (Methodological)*, 39(1), 1-22.
2. Firth, D. (1993). Bias reduction of maximum likelihood estimates. *Biometrika*, 80(1), 27-38.
3. Czepiel, S. A. (2002). Maximum likelihood estimation of logistic regression models: theory and implementation. Available at [czep.net/stat/mlelr.pdf](http://czep.net/stat/mlelr.pdf).
4. Tian Y, Zhang Y, Zhang H. Recent Advances in Stochastic Gradient Descent in Deep Learning. *Mathematics*. 2023; 11(3):682. <https://doi.org/10.3390/math11030682>.