

Economet**tricks**: Short guides to econometrics

Trick 06: The Maximum Likelihood Estimator

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Content

1. The normal distribution
2. Method of transformations
3. The χ^2 distribution
4. The F-distribution
5. The student t-distribution
6. The lognormal distribution
7. The gamma distribution
8. The beta distribution
9. The logistic distribution
10. The Wishart distribution

References I

GREENE, W. H. (2011): *Econometric Analysis*. Prentice Hall, 5 edn.