

MITx: 6.041x Introduction to Probability - The Science of Uncertainty



Bookmarks

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■ Bookmark

Problem 5: Maximum likelihood estimation

(2/2 points)

The random variables X_1,\ldots,X_n are independent Poisson random variables with a common parameter λ . Find the maximum likelihood estimate of λ based on observed values x_1,\ldots,x_n .

$$\hat{\lambda}_{ML} =$$

$$(x_1x_2\cdots x_n)^{1/n}$$

$$\bullet \quad \frac{x_1+\cdots+x_n}{n} \quad \checkmark$$

- Unit 6: Further topics on random variables
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Unit overview

Lec. 18: Inequalities, convergence, and the Weak Law of Large Numbers

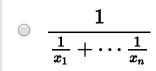
Exercises 18 due Apr 27, 2016 at 23:59 UTC

Lec. 19: The Central Limit Theorem (CLT)

Exercises 19 due Apr 27, 2016 at 23:59 UTC

Lec. 20: An introduction to classical statistics

Exercises 20 due Apr 27, 2016 at 23:59 UTC



None of the above

You have used 1 of 2 submissions

DISCUSSION

Click "Show Discussion" below to see discussions on this problem.

Solved problems

Additional theoretical material

Problem Set 8

Problem Set 8 due Apr 27, 2016 at 23:59 UTC

Unit summary

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