1. Objectives

Maximum Likelihood Estimation

At the end of this lecture, you will be able to do the following:

- Compute the **likelihood** of a **continuous distribution** .
- Interpret the **maximum likelihood estimator** as the objective value of an optimization problem.
- Define and **compute** the maximum likelihood estimator of an unknown parameter.
- **Maximize** a **strictly concave** function in one, two, or more dimensions.

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