

Asymptotic properties of maximum likelihood estimators

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Last time: Key results for the MLE

Let Y_1, Y_2, \dots be iid from a distribution with probability function $f(y|\boldsymbol{\theta})$, where $\boldsymbol{\theta} \in \mathbb{R}^d$ is the parameter(s) we are trying to estimate.
Let

$$\ell_n(\boldsymbol{\theta}) = \sum_{i=1}^n \log f(Y_i|\boldsymbol{\theta})$$

$$\hat{\boldsymbol{\theta}}_n = \operatorname{argmax}_{\boldsymbol{\theta}} \ell_n(\boldsymbol{\theta})$$

Theorem: Under certain regularity conditions (to be discussed later),

(a) $\hat{\boldsymbol{\theta}}_n \xrightarrow{p} \boldsymbol{\theta}$

(b) $\sqrt{n}(\hat{\boldsymbol{\theta}}_n - \boldsymbol{\theta}) \xrightarrow{d} N(\mathbf{0}, v(\boldsymbol{\theta}))$

(where we still need to determine what the variance $v(\boldsymbol{\theta})$ should be!)

Last time: class activity

$$Y_1, \dots, Y_n \stackrel{iid}{\sim} \text{Bernoulli}(p)$$

$$\ell_n(p) = \log(p) \left(\sum_{i=1}^n Y_i \right) + \log(1-p) \left(n - \sum_{i=1}^n Y_i \right)$$

$$\ell'_n(p) = \frac{\sum_{i=1}^n Y_i}{p} - \frac{\left(n - \sum_{i=1}^n Y_i \right)}{1-p}$$

$$\ell''_n(p) = -\frac{\sum_{i=1}^n Y_i}{p^2} - \frac{\left(n - \sum_{i=1}^n Y_i \right)}{(1-p)^2}$$

$$\hat{p} = \frac{1}{n} \sum_{i=1}^n Y_i$$

The expected score

Let Y be a random variable with probability function $f(y|\boldsymbol{\theta})$.

Claim: Under regularity conditions,

$$\mathbb{E} \left[\frac{\partial}{\partial \boldsymbol{\theta}} \log f(Y|\boldsymbol{\theta}) \right] = \mathbf{0}$$

Fisher information

Let Y be a random variable with probability function $f(y|\boldsymbol{\theta})$.

Definition: The **Fisher information** for a single sample Y , denoted $\mathcal{I}_1(\boldsymbol{\theta})$, is defined as

$$\mathcal{I}_1(\boldsymbol{\theta}) = \text{Var} \left(\frac{\partial}{\partial \boldsymbol{\theta}} \log f(Y|\boldsymbol{\theta}) \right)$$

Claim: Under regularity conditions,

$$\text{Var} \left(\frac{\partial}{\partial \boldsymbol{\theta}} \log f(Y|\boldsymbol{\theta}) \right) = -\mathbb{E} \left[\frac{\partial^2}{\partial \boldsymbol{\theta}^2} \log f(Y|\boldsymbol{\theta}) \right]$$

Fisher information

Claim: Under regularity conditions,

$$\text{Var} \left(\frac{\partial}{\partial \boldsymbol{\theta}} \log f(Y|\boldsymbol{\theta}) \right) = -\mathbb{E} \left[\frac{\partial^2}{\partial \boldsymbol{\theta}^2} \log f(Y|\boldsymbol{\theta}) \right]$$

Asymptotic normality: proof approach

We will sketch the proof in the case that $\theta \in \mathbb{R}$. Let

$$\ell'_n(\theta) = \frac{d}{d\theta} \ell_n(\theta), \ell''_n(\theta) = \frac{d^2}{d\theta^2} \ell_n(\theta)$$

Using a Taylor expansion of ℓ'_n around θ :

$$\hat{\theta}_n - \theta \approx \frac{\ell'_n(\theta)}{-\ell''_n(\theta)}$$

Asymptotic normality: proof approach

$$\sqrt{n}(\hat{\theta}_n - \theta) \approx \frac{\frac{1}{\sqrt{n}}\ell'_n(\theta)}{-\frac{1}{n}\ell''_n(\theta)}$$