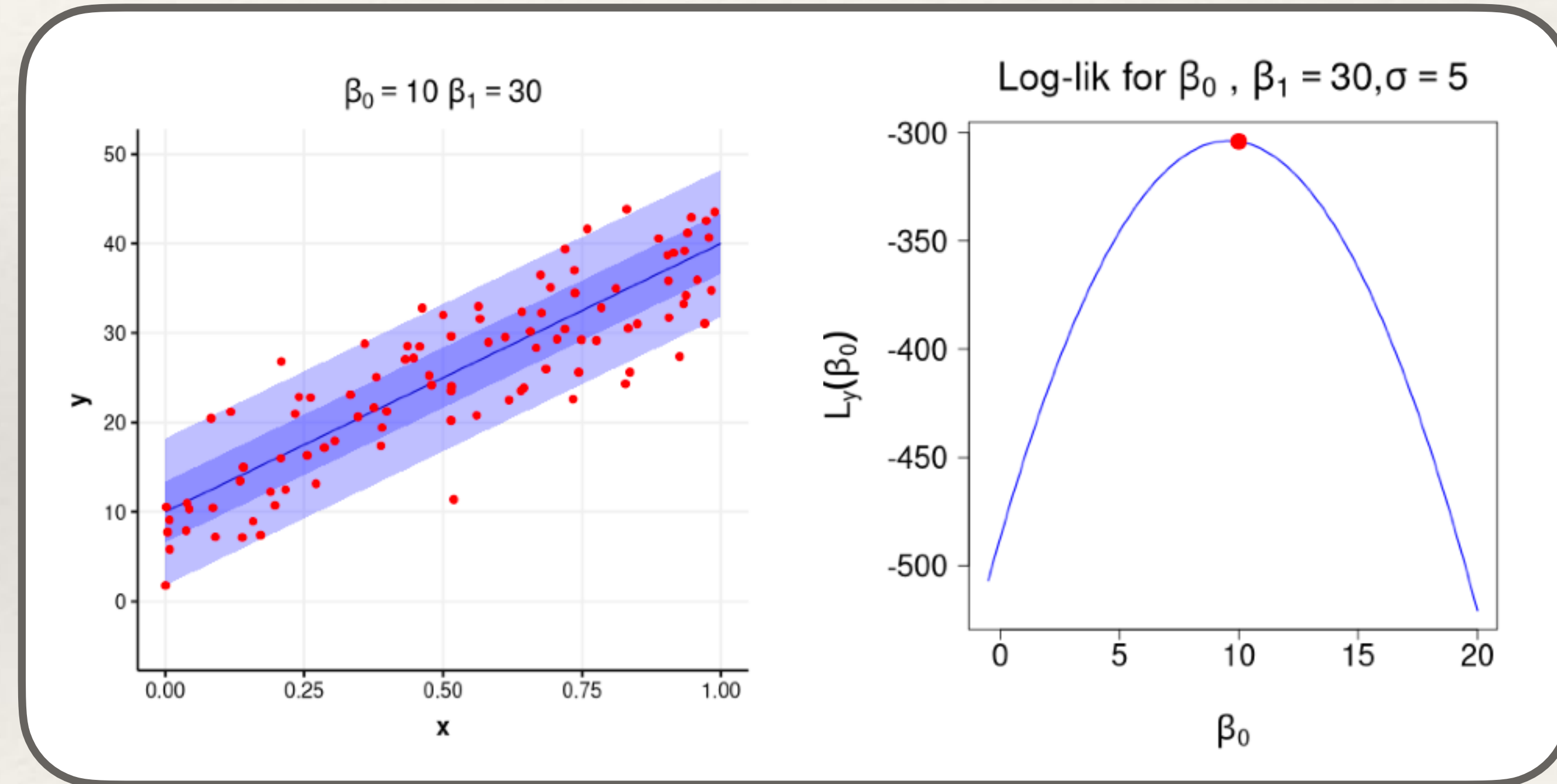


# MAXIMUM LIKELIHOOD ESTIMATION

- Up to this point we have been using the **Maximum Likelihood principle**
- ML has many advantages:
  - General
  - (mostly) Automatic
  - Good theoretical justification
  - Good performance



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# THE MAXIMUM LIKELIHOOD WAY

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Given some data...

$$y = \{y_1, \dots, y_n\}$$

Define an observational model:

$$P(y | \theta) = L_y(\theta)$$