

Methods of Point Estimation

stats6255point 625.4 - Point estimation

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Point Estimation

A (point) estimator is a function of random variables, $T = T(X_1, \dots, X_n)$, which is itself also a random variable.

A point estimate is an outcome of the estimator $t = T(x_1, \dots, x_n) = T(X(u))$.

Maximum Likelihood Estimators

Method of Moments

Comparing estimators

Method of Least Squares

Linear Estimators

Minimum Chi-Squared

Induced Likelihood Function

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