

## INFORMATION BOUNDS AND NONPARAMETRIC MAXIMUM LIKELIHOOD ESTIMATION%0A

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We show that there is an intimate connection between the theory of nonparametric (smoothed) maximum likelihood estimators for certain inverse problems and integral equations. This is illustrated.

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In statistics, maximum likelihood estimation (MLE) is a method of estimating the parameters of a statistical model, given observations. MLE attempts to find the parameter values that maximize the likelihood function, given the observations.

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**"Nonparametric Maximum Likelihood Estimation by the Method ...**

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University and Academia Sinica, Taiwan Maximum likelihood estimation often fails when the parameter takes values in an infinite dimensional space. For example, the maximum likelihood method cannot be applied to the completely nonparametric estimation of a density function from an iid sample; the maximum of the likelihood

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In the case where a parametric model can be reasonably assumed for the underlying survival function, the estimation problem is relatively easy, and the maximum likelihood approach discussed in Section 2.3 is commonly used for the problem. In this chapter, attention is focused on nonparametric estimation of survival functions along with estimation of hazard functions.

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