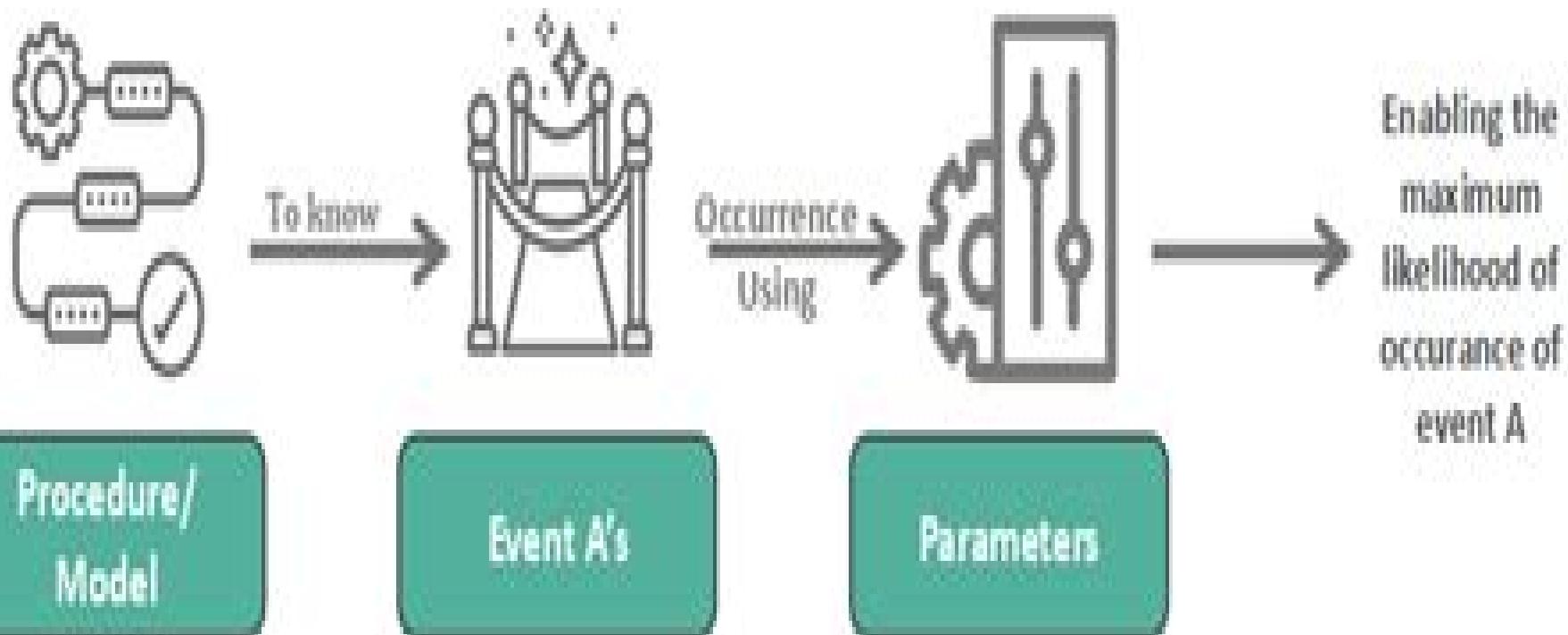


# Maximum Likelihood Estimation



# Maximum Likelihood Estimation In Small Samples

**L. R. Shenton, Kimiko Osada Bowman**

## Maximum Likelihood Estimation In Small Samples:

**Maximum Likelihood Estimation in Small Samples** L. R. Shenton, Kimiko Osada Bowman, 1977      **Small Sample Size Solutions** Rens van de Schoot, Milica Miočević, 2020-02-13 Researchers often have difficulties collecting enough data to test their hypotheses either because target groups are small or hard to access or because data collection entails prohibitive costs. Such obstacles may result in data sets that are too small for the complexity of the statistical model needed to answer the research question. This unique book provides guidelines and tools for implementing solutions to issues that arise in small sample research. Each chapter illustrates statistical methods that allow researchers to apply the optimal statistical model for their research question when the sample is too small. This essential book will enable social and behavioral science researchers to test their hypotheses even when the statistical model required for answering their research question is too complex for the sample sizes they can collect. The statistical models in the book range from the estimation of a population mean to models with latent variables and nested observations and solutions include both classical and Bayesian methods. All proposed solutions are described in steps researchers can implement with their own data and are accompanied with annotated syntax in R. The methods described in this book will be useful for researchers across the social and behavioral sciences ranging from medical sciences and epidemiology to psychology, marketing and economics.

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Advanced Econometric Methods Thomas B. Fomby, R. Carter Hill, Stanley R. Johnson, 2012-12-06 This book had its conception in 1975 in a friendly tavern near the School of Business and Public Administration at the University of Missouri Columbia. Two of the authors, Fomby and Hill, were graduate students of the third, Johnson, and were and are concerned about teaching econometrics effectively at the graduate level. We decided then to write a book to serve as a comprehensive text for graduate econometrics. Generally, the material included in the book and its organization have been governed by the question: How could the subject be best presented in a graduate class? For content, this has meant that we have tried to cover all the bases and yet have not attempted to be encyclopedic. The intended purpose has also affected the level of mathematical rigor. We have tended to prove only those results that are basic and/or relatively straightforward. Proofs that would demand inordinate amounts of class time have simply been referenced. The book is intended for a two semester course and is paced to admit more extensive treatment of areas of specific interest to the instructor and students. We have great confidence in the ability, industry, and persistence of graduate students in ferreting out and understanding the omitted proofs and results. In the end, this is how one gains maturity and a fuller appreciation for

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