KYBERNETIKA — VOLUME *31* (1995), NUMBER 1, PAGES 45-64

On Consistency of the MLE

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Abstract: Convergence of the maximum likelihood estimator is established without the assumption that the true value of the parameter belongs to the null hypothesis Ω_0. It is shown, that the MLE exists with probability tending to 1, and that the distance of the MLE from a set H of parameters from Ω_0 tends to zero almost everywhere, where H are parameters of the probabilities best fitting the true distribution in the sense that they maximize the mean of logarithm of the likelihood function.

Keywords:

AMS Subject Classification: