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Champlâtreux, le 1er juillet 1852, le comte Molé à François Guizot

Auteurs : Molé, Louis-Mathieu (1781-1855)

Les folios

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2 Fichier(s)

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88

Abstract: We consider the problem of finding the maximum likelihood estimate of the parameters of a multivariate normal distribution. The problem is solved by using the method of Lagrange multipliers. The maximum likelihood estimate is shown to be unique and to be the solution of a set of nonlinear equations. The method of Lagrange multipliers is used to find the maximum likelihood estimate of the parameters of a multivariate normal distribution. The maximum likelihood estimate is shown to be unique and to be the solution of a set of nonlinear equations. The method of Lagrange multipliers is used to find the maximum likelihood estimate of the parameters of a multivariate normal distribution. The maximum likelihood estimate is shown to be unique and to be the solution of a set of nonlinear equations.

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