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## ***essential parameter estimation techniques in machine learning***

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least square ls estimation is the most common estimation techniques used in communication systems to estimate the channel response machine learning as a loss or cost function for regression and classification problems and optimization to find the best line or hyperplane that fits data the best

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it is a central part of statistical inference there are many different techniques for parameter estimation any given technique is called an estimator which is applied to a set of data to construct an estimate let us briefly consider two simple estimators for our example estimator 1

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in this chapter we are going to learn formal ways of estimating parameters from data these ideas are critical for artificial intelligence almost all modern machine learning algorithms work like this 1 specify a probabilistic model that has parameters 2 learn the value of those parameters from data

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in this tutorial we present what is probably the most commonly used techniques for parameter estimation these include linear least squares pseudo inverse and eigen analysis orthogonal least squares gradient weighted least squares bias corrected renormalization kalman filtering and robust techniques clustering regression diagnostics

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physics has had a long history of parameter estimation leading to the discovery of fundamental constants gravity the speed of light planck s constant etc and dimensionless quantities through the buckingham pi theorem reynolds number fresnel number mach number etc 2

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this chapter introduces some commonly used parameter optimization and estimation methods such as the gradient based methods e g gradient descend newton method and conjugate gradient method and the intelligent optimization ones e g genetic algorithm differential evolution algorithm and particle swarm optimization

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parameter estimation techniques a tutorial s after applying the ekf to the set f x i g w e get an estimate s n with co v ariance matrix p n the sup erscript here denotes the n um b er of iteration before p erfor ming the next iteration w em ust bac k propagate s n to time t denoted b y a iteration

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statistics review parameter estimation sample of observations  $x \times x_1 \dots x_t$  with joint distribution  $p \times \theta_0$  estimator  $\theta$  is a function of the sample  $\theta \times$  estimator is consistent if  $\text{plim} \theta \theta_0$  estimator is unbiased if  $E \theta \theta_0$  an  $\alpha$  confidence interval for the  $i$  th coordinate of the parameter vector  $\theta_0$  is a

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the techniques used for parameter estimation are called estimators some estimators are probability plotting a method of finding parameter values where the data is plotted on special plotting paper and parameters are derived from the visual plot rank regression least squares a method of finding parameter values that minimizes the sum of

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comparing eight parameter estimation methods for the ratcliff diffusion model using free software rainer w alexandrowicz bartosz gula institute for psychology universitaet klagenfurt klagenfurt austria the ratcliff diffusion model has become an important and widely used tool for the evaluation of psychological experiments

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this work considers the problem of estimating parameters of a model described by an equation of special form and generates a newton like iterative scheme that has as its theoretical limit the minimizer of the cost function

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for instance when parameter estimation is performed by ml a popular strategy to select the most parsimonious model is based on the akaike information criterion aic according to which the model of choice is that which renders minimum the value of the index 5 27

## estimation theory wikipedia

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estimation theory is a branch of statistics that deals with estimating the values of parameters based on measured empirical data that has a random component the parameters describe an underlying physical setting in such a way that their value affects the distribution of the measured data

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parameter estimation inverse modeling or system identification solves an optimization problem to find the best model parameters within a permissible range referred as solution space by maximizing or minimizing an objective cost fitness function for example residual sum of squares

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