Reproducing Kernel Hilbert Space and Likelihood Inference

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Abstract

Reproducing kernel Hilbert space (RKHS) can serve as the theoretical foundation for smoothing spline. In this talk, we investigate the issue of varying one parameter in RKHS formulation with interesting implication on stochastic root-finding. Such results are then employed to approximate maximum likelihood estimates for models with intractable likelihood. The connection with Bayes estimates will be discussed also.