

ASYMPTOTICS OF MONTE CARLO MAXIMUM LIKELIHOOD
ESTIMATORS

Błażej Miasojedow
Wojciech Niemirowicz
Jan Palczewski
Wojciech Rejchel

Abstract: We describe Monte Carlo approximation to the maximum likelihood estimator in models with intractable normalizing constants and explanatory variables. We consider both sources of randomness (due to the initial sample and to Monte Carlo simulations) and prove asymptotical normality of the estimator.

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