

Hathaway, Richard J.

A constrained formulation of maximum-likelihood estimation for normal mixture distributions. (English) [Zbl 0576.62039](#)

Ann. Stat. 13, 795-800 (1985).

Summary: The method of maximum likelihood leads to an ill-posed optimization problem in the case of a mixture of normal distributions. Estimation in the univariate case is reformulated using simple constraints into an optimization problem having a strongly consistent, global solution.

MSC:

[62F10](#) Point estimation

[62F12](#) Asymptotic properties of parametric estimators

Cited in **137** Documents

Keywords:

maximum likelihood; ill-posed optimization problem; mixture of normal distributions; constraints

Full Text: [DOI](#)