## EMPIRICAL MAXIMUM ENTROPY METHOD

## M. Grendar<sup>1</sup> and G. Judge<sup>2</sup>

- (1) Bel University and Slovak Academy of Sciences, Slovakia (2) University of California, Berkeley, USA
  - (e-mail: umergren@savba.sk)

## Abstract

A method, which we suggest to call the Empirical Maximum Entropy method, is implicitly present at Maximum Entropy Empirical Likelihood method [1], as its special, non-parametric case. From this vantage point we will survey the empirical approach to estimation; cf. [1], [2], [3], [4], [5].

## References:

- [1] R. Mittelhammer, G. Judge and D. Miller, Econometric Foundations, CUP, 2000.
  - [2] A. Owen, Empirical Likelihood, Chapman-Hall/CRC, 2001.
- [3] J. Qin and J. Lawless, Empirical Likelihood and General Estimating Equations, Ann. Statist., 22, 300-325, 1994.
- [4] Y. Kitamura and M. Stutzer, An information-theoretic alternative to Generalized Method of Moments estimation, Econometrica, 65, 861-874, 1997.
- [5] M. Grendar and G. Judge, Large Deviations theory and Empirical Estimator choice, ARE Berkeley, 2006. http://repositories.cdlib.org/are\_ucb/1012

Key Words: Empirical Estimation, Estimating Equations, Criterion Choice Problem