

Maximizing Likelihood, From Lambert and Lagrange to Fisher and LeCam

Abstract: The history of Maximum Likelihood is reviewed, with particular attention to early conceptual difficulties encountered by several great 18th century mathematicians, stumbling blocks that shed light on the subtleties of what is from one view a simple problem in the calculus. The steps where some of these difficulties were overcome by Fisher in the 1920s, and further developed later by LeCam and others, help illuminate the nature of the earlier difficulties.