



SPSS Tip 21.2 Estimation

There are two methods for estimating the parameters: maximum likelihood (ML), which we have encountered before, and restricted maximum likelihood (REML). The conventional wisdom seems to be that ML produces more accurate estimates of fixed regression parameters, whereas REML produces more accurate estimates of random variances (Twisk, 2006). As such, the choice of estimation procedure depends on whether your hypotheses are focused on the fixed regression parameters or on estimating variances of the random effects. However, in many situations the choice of ML or REML will make only small differences to the parameter estimates. Also, if you want to compare models you must use ML.