Bocconi

Università Commerciale Luigi Bocconi

Department of Decision Sciences

Statistics Seminar

Calibrating Hybrid Pseudo Likelihood Ratios for a Parameter of Interest

Nicola Sartori

University of Padova

Thursday, 17 May 2012

12:30pm Room 3-E4-SR03 Via Rontgen 1 Milano

Abstract

For inference about a parameter of interest in the presence of nuisance parameters, we consider a pseudo likelihood obtained from a genuine or composite likelihood by replacing the nuisance component with an estimate based on a generic estimating equation. Suitable adjustments are developed for the resulting pseudo likelihood ratio statistic, taking into account both nuisance estimation procedure and possible misspecification.

Joint work with Luigi Pace (University of Udine) and Alessandra Salvan (University of Padova).

Department of Decision Sciences

Via Röntgen 1 - 20136Milano

Tel. 02 5836.5632

Fax 02 5836.5630