



UNIVERSITÀ
DEGLI STUDI
DI UDINE

Università degli studi di Udine

Efficient composite likelihood for a scalar parameter of interest

Original

Availability:

This version is available <http://hdl.handle.net/11390/1144459> since 2021-03-08T16:23:33Z

Publisher:

Published

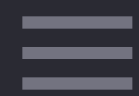
DOI:

Terms of use:

The institutional repository of the University of Udine (<http://air.uniud.it>) is provided by ARIC services. The aim is to enable open access to all the world.

Publisher copyright

(Article begins on next page)



Received: 14 December 2018

Accepted: 3 January 2019

DOI: 10.1002/sta4.222

WILEY

ORIGINAL ARTICLE

Efficient composite likelihood for a scalar parameter of interest

Luigi Pace¹ | Alessandra Salvan² | Nicola Sartori²

¹Department of Economics and Statistics,
University of Udine, Udine, Italy

²Department of Statistical Sciences, University
of Padova, Padova, Italy

For inference in complex models, composite likelihood combines genuine likelihoods based on low-dimensional portions of the data, with weights to be chosen. Optimal weights in composite likelihood may be searched following different routes, leading to a solution only in scalar