Efficient composite likelihood for a scalar parameter of interest

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Efficient composite likelihood for a scalar parameter of interest

Luigi Pace[1] (iD) | **Alessandra Salvan**[2] (iD) | **Nicola Sartori**[2] (iD)

[1]Department of Economics and Statistics, University of Udine, Udine, Italy
[2]Department 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