

2008 EMANUEL AND CAROL PARZEN PRIZE FOR STATISTICAL INNOVATION

Awarded to

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University of Toronto

COMPOSITE LIKELIHOOD INFERENCE IN COMPLEX MODELS

ABSTRACT:

Models for large or highly structured data often lead to likelihood functions that are difficult to use for inference. The method of composite likelihood uses low dimensional distributions to construct a likelihood-like function which leads to inference that is simpler, but less efficient, than inference based on the likelihood function. I will survey some of the recent work on composite likelihood inference, with a view to understanding how and when this approach will be useful.

This is based on joint work with Jin Zi and Grace Yun Yi.

DATE: Tuesday, May 13, 2008
TIME: 10:45 a.m. – 11:45 a.m. (Lecture)
PLACE: Room 158, Blocker Building