

Empirical Likelihood

Dario Nappa
Jon Sanders

What we are going to talk about

- Parametric Likelihood
- Empirical likelihood
- Empirical Likelihood Statistical properties
- Pseudo Empirical Likelihood
- Use of auxiliary information
- Comparison with other statistical confidence intervals
- Application 1: Wu and Rao 2004
- Application 2: Chen and Quin 1993
- Available Packages
- Bibliography

Parametric Likelihood

- Parametric likelihood for a set of n independent observations

$$X_1, X_2, \dots, X_n \sim f(x)$$

$$l(X) = \prod_{i=1}^n f(X_i)$$

density