
GRACE YI, University of Waterloo

Some thoughts on composite likelihood

The composite likelihood method has been proposed and systematically discussed by Besag (1974), Lindsay (1988), and Cox and Reid (2004). The approach based on using the composite likelihood, especially the pairwise likelihood, has received increasing attention in recent years due to the simplicity in defining the objective function and computational advantages when dealing with data with complex structures. In this talk, I will discuss some modeling issues concerning the composite likelihood formulation.

This is joint work with Nancy Reid.