



Statistical Sciences  
UNIVERSITY OF TORONTO

## SEMINAR

October 29, 2015 at 3:30pm

*\*Refreshments at 3:10pm*

Sidney Smith Hall, Room 1087

Speaker: Alessandra Salvan, University of Padova

Host: Nancy Reid

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### **INFERENCE FROM PSEUDO LIKELIHOODS WITH PLUG-IN ESTIMATES**

Likelihood inference in models for high-dimensional data may require a simplified treatment of nuisance parameters, replaced by handy estimates. This might be the case both when using a full likelihood and when using a partial specification of the model, as in composite likelihood. Adjustments for likelihood pivots that recover the usual asymptotic null distribution are tackled in a unified way. Attention will be focused on the construction of confidence regions with two examples from measurement error models and spatial models.

The talk is based on joint work with Luigi Pace and Nicola Sartori.