HELEN OGDEN

University of Southampton

PSEUDO LIKELIHOODS

PSEUDO LIKELIHOODS IS A SET OF LECTURES WITHIN THE COURSE OF **ADVANCED STATISTICAL METHODS**

Contents

° Examples of models with intractable likelihoods, with a focus on models from spatial statistics: Markov random fields, Spatially correlated random effects, Spatial extremes

° Definition of composite likelihood, including pairwise likelihood and Besag's pseudo-likelihood

° Asymptotic properties of composite likelihood inference Confidence intervals and hypothesis testing with composite likelihoods

°Bayesian inference with composite likelihoods Alternative approaches to inference in models with intractable likelihoods

SCHEDULE

Tuesday 2019/05/21 9.30-11.30, Room A213
Wednesday 2019/05/22 9.30-11.30, Room A218
Thursday 2019/05/23 9.30-11.30, Room A212
Friday 2019/05/24 9.30-11.30, Room A224
Friday 2019/05/24 14.30-18.30, Room A223
@ Polo Ferrari 1

INFORMATION:

http://datascience.maths.unitn.it/events/pl2018/index.html

DETAILS

- Venue: Polo Scientifico e Tecnologico F. Ferrari
- Language: English
- Admission: Course is open to everyone and free.
- How to apply: send an email to Claudio Agostinelli
- (claudio.agostinelli@unitn.it)

UNIVERSITÀ DEGLI STUDI DI TRENTO

Dipartimento di Matematica