

Received: 14 December 2018

Accepted: 3 January 2019

DOI: 10.1002/sta4.222

ORIGINAL ARTICLE

Efficient composite likelihood for a scalar parameter of interest

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For inference in complex models, composite likelihood combines genuine likelihoods based on low-dimensional portions of the data, with weights to be chosen. Optimal weights in composite likelihood may be searched following different routes. leading to a solution only in scalar





