

Inference under model misspecification

A seminar by Nancy Reid

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Room Benvenuti
Department of Statistical Sciences

Parametric models for statistical inference are often very helpful for isolating particular features of the system under study, even if the model is at best an idealized abstraction. In this talk we consider parametric statistical models with misspecification in the part of the model pertaining to the nuisance parameters, with special emphasis on the structure of models that ensure consistency of the maximum likelihood estimator of the parameter of interest. This is joint work with Heather Battey.



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