Contribution ID: **48**   Type: **Talk**

Likelihood asymptotics and beyond

Thursday 1 August 2019 09:00 (30 minutes)

I will review some classical methods of asymptotic inference and their higher order extensions. The focus will be on modern likelihood based solutions, though Bayesian counterparts will be mentioned in by-passing. The discussion will touch upon topics such as small sample sizes, large number of nuisance parameters, nonregular settings and complex models.

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Session Classification: General