Theoretical versus Empirical

- Theoretical probabilities are those that can be determined purely on formal or logical grounds, independent of prior experience.
- Empirical probabilities are estimates of the relative frequency of an event based by our past observational experience.

Empirical Likelihood Empirical Likelihood

Taisuke Otsu

Empirical Likelihood Empirical Likelihood:

Empirical Likelihood Art B. Owen, 2001-05-18 Empirical likelihood provides inferences whose validity does not depend on specifying a parametric model for the data Because it uses a likelihood the method has certain inherent advantages over resampling methods it uses the data to determine the shape of the confidence regions and it makes it easy to combined data Empirical Likelihood Methods in Biomedicine and Health Albert Vexler, Jihnhee from multiple sources It al Yu, 2018-09-03 Empirical Likelihood Methods in Biomedicine and Health provides a compendium of nonparametric likelihood statistical techniques in the perspective of health research applications It includes detailed descriptions of the theoretical underpinnings of recently developed empirical likelihood based methods. The emphasis throughout is on the application of the methods to the health sciences with worked examples using real data Provides a systematic overview of novel empirical likelihood techniques Presents a good balance of theory methods and applications Features detailed worked examples to illustrate the application of the methods Includes R code for implementation The book material is attractive and easily understandable to scientists who are new to the research area and may attract statisticians interested in learning more about advanced nonparametric topics including various modern empirical likelihood methods. The book can be used by graduate students majoring in biostatistics or in a related field particularly for those who are interested in nonparametric methods with direct applications in Biomedicine Empirical Likelihood and Quantile Methods for Time Series Yan Liu, Fumiya Akashi, Masanobu Taniquchi, 2018-12-05 This book integrates the fundamentals of asymptotic theory of statistical inference for time series under nonstandard settings e q infinite variance processes not only from the point of view of efficiency but also from that of robustness and optimality by minimizing prediction error This is the first book to consider the generalized empirical likelihood applied to time series models in frequency domain and also the estimation motivated by minimizing quantile prediction error without assumption of true model It provides the reader with a new horizon for understanding the prediction problem that occurs in time series modeling and a contemporary approach of hypothesis testing by the generalized empirical likelihood method Nonparametric aspects of the methods proposed in this book also satisfactorily address economic and financial problems without imposing redundantly strong restrictions on the model which has been true until now Dealing with infinite variance processes makes analysis of economic and financial data more accurate under the existing results from the demonstrative research The scope of applications however is expected to apply to much broader academic fields The methods are also sufficiently flexible in that they represent an advanced and unified development of prediction form including multiple point extrapolation interpolation and other incomplete past forecastings Consequently they lead readers to a good combination of efficient and robust estimate and test and discriminate pivotal quantities contained in realistic time series models Empirical Likelihood Ratio Method when Additional Information is Known Empirical Likelihood Method in Survival Analysis Mai Zhou, 2015-06-17 Empirical Likelihood Method Kyoungmi Kim, 2003

in Survival Analysis explains how to use the empirical likelihood method for right censored survival data The author uses R for calculating empirical likelihood and includes many worked out examples with the associated R code The datasets and code are available for download on his website and CRAN The book focuses on all the standard survival analysis topics treated with empirical likelihood including hazard functions cumulative distribution functions analysis of the Cox model and computation of empirical likelihood for censored data It also covers semi parametric accelerated failure time models the optimality of confidence regions derived from empirical likelihood or plug in empirical likelihood ratio tests and several empirical likelihood confidence band results While survival analysis is a classic area of statistical study the empirical likelihood methodology has only recently been developed Until now just one book was available on empirical likelihood and most statistical software did not include empirical likelihood procedures Addressing this shortfall this book provides the functions to calculate the empirical likelihood ratio in survival analysis as well as functions related to the empirical likelihood analysis of the Cox regression model and other hazard regression models Some Results about Empirical Likelihood The Extended Empirical Likelihood Fan Wu,2015 The empirical likelihood method introduced Method Zhong Guan,2001 by Owen 1988 1990 is a powerful nonparametric method for statistical inference It has been one of the most researched methods in statistics in the last twenty five years and remains to be a very active area of research today. There is now a large body of literature on empirical likelihood method which covers its applications in many areas of statistics Owen 2001 One important problem affecting the empirical likelihood method is its poor accuracy especially for small sample and or high dimension applications. The poor accuracy can be alleviated by using high order empirical likelihood methods such as the Bartlett corrected empirical likelihood but it cannot be completely resolved by high order asymptotic methods alone Since the work of Tsao 2004 the impact of the convex hull constraint in the formulation of the empirical likelihood on the finite sample accuracy has been better understood and methods have been developed to break this constraint in order to improve the accuracy **Empirical Likelihood and Extremes** Yun Gong, 2012 In 1988 Owen introduced empirical likelihood as a nonparametric method for constructing confidence intervals and regions Since then empirical likelihood has been studied extensively in the literature due to its generality and effectiveness It is well known that empirical likelihood has several attractive advantages comparing to its competitors such as bootstrap determining the shape of confidence regions automatically using only the data straightforwardly incorporating side information expressed through constraints being Bartlett correctable The main part of this thesis extends the empirical likelihood method to several interesting and important statistical inference situations This thesis has four components The first component Chapter II proposes a smoothed jackknife empirical likelihood method to construct confidence intervals for the receiver operating characteristic ROC curve in order to overcome the computational difficulty when we have nonlinear constrains in the maximization problem The second component Chapter III and IV proposes smoothed empirical likelihood methods to obtain interval estimation for the

conditional Value at Risk with the volatility model being an ARCH GARCH model and a nonparametric regression respectively which have applications in financial risk management The third component Chapter V derives the empirical likelihood for the intermediate quantiles which plays an important role in the statistics of extremes Finally the fourth component Chapter VI and VII presents two additional results in Chapter VI we present an interesting result by showing that when the third moment is infinity we may prefer the Student s t statistic to the sample mean standardized by the true standard deviation in Chapter VII we present a method for testing a subset of parameters for a given parametric model of stationary processes Comparing the Empirical Likelihood Ratio Test and the Likelihood Ratio Test Shana Leigh Carter,1999 Empirical Likelihood Confidence Intervals for Survey Data Omar De La Riva Torres,2014 Some Aspects of Empirical Likelihood Xing Wang,2008 Maximum Likelihood Estimation and Empirical Likelihood Ratio Test Under Semi-competing Risks Data []],2017 Empirical Likelihood in Econometrics Taisuke Otsu,2004

Empirical Likelihood Methods for Dependent Functional Data Guangxing Wang, 2019 In this dissertation we develop likelihood based inferences for dependent functional data analysis. This is done by utilizing the empirical likelihood framework which provides likelihood based inferences without stringent parametric model assumptions. We first consider an adjusted block wise empirical likelihood ABEL method that is designed to work with weakly dependent multivariate data This method removes the upper limit on the coverage probability of the empirical likelihood confidence region and the adjustment tuning parameter in ABEL is shown to be related to the Bartlett correction factor Indeed by selecting the tuning parameter accordingly we can achieve the Bartlett corrected coverage error rate In the setting of a functional AR 1 model we then propose a maximum empirical likelihood estimator for the kernel operator Furthermore we discuss a framework for applying the empirical likelihood method to more general models for dependent functional data Our method combines basis expansions with a penalization approach and it allows the number of basis functions used in the expansion to grow as sample size increases This allows us to obtain a maximum empirical likelihood estimator that converges to the fully functional true parameter of interest Similar to ABEL our method breaks free from the convex hull constraint therefore it provides an empirical likelihood confidence region with improved coverage accuracy Automatic tuning parameter selection is also Some Contributions to the Empirical Likelihood Method Min Chen, 2005 discussed **Empirical Likelihood Methods in Econometrics** Yuichi Kitamura, 2006 Recent developments in empirical likelihood EL methods are reviewed First to put the method in perspective two interpretations of empirical likelihood are presented one as a nonparametric maximum likelihood estimation method NPMLE and the other as a generalized minimum contrast estimator GMC The latter interpretation provides a clear connection between EL GMM GEL and other related estimators Second EL is shown to have various advantages over other methods. The theory of large deviations demonstrates that EL emerges naturally in achieving asymptotic optimality both for estimation and testing Interestingly higher order asymptotic analysis also suggests that EL is

generally a preferred method Third extensions of EL are discussed in various settings including estimation of conditional moment restriction models nonparametric specification testing and time series models Finally practical issues in applying EL to real data such as computational algorithms for EL are discussed Numerical examples to illustrate the efficacy of the method are presented **Empirical Likelihood Ratio Confidence Regions** Stanford University. Department of Statistics, A. Owen, 1987 **Empirical Likelihood for Linear Models** Stanford University. Department of Statistics, A. Owen, 1989 **Empirical Likelihood Method for Time Series Analysis** []], 2007 **Empirical Likelihood Ratio Confidence Intervals for a Single Functional** Stanford University. Department of Statistics, A. B. Owen, 1987

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