
Contents

| | |
|--|-----------|
| Preface | xiii |
| 1 Introduction | 1 |
| 1.1 Earthworm segments, skewness and kurtosis | 2 |
| 1.2 Empirical likelihood, parametric likelihood, and the bootstrap | 4 |
| 1.3 Bibliographic notes | 6 |
| 2 Empirical likelihood | 7 |
| 2.1 Nonparametric maximum likelihood | 7 |
| 2.2 Nonparametric likelihood ratios | 10 |
| 2.3 Ties in the data | 11 |
| 2.4 Multinomial on the sample | 12 |
| 2.5 EL for a univariate mean | 16 |
| 2.6 Coverage accuracy | 17 |
| 2.7 One-sided coverage levels | 19 |
| 2.8 Power and efficiency | 20 |
| 2.9 Computing EL for a univariate mean | 21 |
| 2.10 Empirical discovery of parametric families | 24 |
| 2.11 Bibliographic notes | 25 |
| 2.12 Exercises | 27 |
| 3 EL for random vectors | 29 |
| 3.1 NPMLE for IID vectors | 29 |
| 3.2 EL for a multivariate mean | 30 |
| 3.3 Fisher, Bartlett, and bootstrap calibration | 31 |
| 3.4 Smooth functions of means | 35 |
| 3.5 Estimating equations | 39 |
| 3.6 EL for quantiles | 43 |
| 3.7 Ties and quantiles | 45 |
| 3.8 Likelihood-based estimating equations | 48 |
| 3.9 Transformation invariance of EL | 50 |
| 3.10 Side information | 51 |
| 3.11 Sandwich estimator | 55 |
| 3.12 Robust estimators | 56 |

| | |
|--|------------|
| 3.13 Robust likelihood | 59 |
| 3.14 Computation and convex duality | 60 |
| 3.15 Euclidean likelihood | 63 |
| 3.16 Other nonparametric likelihoods | 66 |
| 3.17 Bibliographic notes | 70 |
| 3.18 Exercises | 74 |
| 4 Regression and modeling | 79 |
| 4.1 Random predictors | 79 |
| 4.2 Nonrandom predictors | 83 |
| 4.3 Triangular array ELT | 85 |
| 4.4 Analysis of variance | 87 |
| 4.5 Variance modeling | 90 |
| 4.6 Nonlinear least squares | 91 |
| 4.7 Generalized linear models | 95 |
| 4.8 Poisson regression | 101 |
| 4.9 Calibration, prediction, and tolerance regions | 104 |
| 4.10 Euclidean likelihood for regression and ANOVA | 106 |
| 4.11 Bibliographic notes | 107 |
| 4.12 Exercises | 108 |
| 5 Empirical likelihood and smoothing | 111 |
| 5.1 Kernel estimates | 111 |
| 5.2 Bias and variance | 113 |
| 5.3 EL for kernel smooths | 114 |
| 5.4 Blood pressure trajectories | 116 |
| 5.5 Conditional quantiles | 117 |
| 5.6 Simultaneous inference | 118 |
| 5.7 An additive model | 121 |
| 5.8 Bibliographic notes | 124 |
| 5.9 Exercises | 125 |
| 6 Biased and incomplete samples | 127 |
| 6.1 Biased sampling | 127 |
| 6.2 Multiple biased samples | 130 |
| 6.3 Truncation and censoring | 135 |
| 6.4 NPMLE's for censored and truncated data | 139 |
| 6.5 Product-limit estimators | 141 |
| 6.6 EL for right censoring | 143 |
| 6.7 Proportional hazards | 147 |
| 6.8 Further empirical likelihood ratio results | 147 |
| 6.9 Bibliographic notes | 149 |
| 6.10 Exercises | 153 |

| | |
|--|------------|
| 7 Bands for distributions | 155 |
| 7.1 The ECDF | 156 |
| 7.2 Exact calibration of ECDF bands | 157 |
| 7.3 Asymptotics of bands | 158 |
| 7.4 Bibliographic notes | 160 |
| 8 Dependent data | 163 |
| 8.1 Time series | 163 |
| 8.2 Reducing to independence | 165 |
| 8.3 Blockwise empirical likelihood | 168 |
| 8.4 Spectral method | 173 |
| 8.5 Finite populations | 174 |
| 8.6 MELE's using side information | 176 |
| 8.7 Sampling designs | 177 |
| 8.8 Empirical likelihood ratios for finite populations | 179 |
| 8.9 Other dependent data | 180 |
| 8.10 Bibliographic notes | 180 |
| 8.11 Exercises | 183 |
| 9 Hybrids and connections | 185 |
| 9.1 Product of parametric and empirical likelihoods | 185 |
| 9.2 Parametric conditional likelihood | 186 |
| 9.3 Parametric models for data ranges | 187 |
| 9.4 Empirical likelihood and Bayes | 188 |
| 9.5 Bayesian bootstrap | 188 |
| 9.6 Least favorable families and nonparametric tilting | 189 |
| 9.7 Bootstrap likelihood | 191 |
| 9.8 Bootstrapping from an NPMLE | 191 |
| 9.9 Jackknives | 192 |
| 9.10 Sieves | 194 |
| 9.11 Bibliographic notes | 196 |
| 9.12 Exercises | 199 |
| 10 Challenges for EL | 201 |
| 10.1 Symmetry | 201 |
| 10.2 Independence | 207 |
| 10.3 Comparison to permutation tests | 208 |
| 10.4 Convex hull condition | 209 |
| 10.5 Inequality and qualitative constraints | 210 |
| 10.6 Nonsmooth estimating equations | 211 |
| 10.7 Adverse estimating equations and black boxes | 213 |
| 10.8 Bibliographic notes | 213 |
| 10.9 Exercises | 215 |

| | |
|--|------------|
| 11 Some proofs | 217 |
| 11.1 Lemmas | 217 |
| 11.2 Univariate and Vector ELT | 219 |
| 11.3 Triangular array ELT | 222 |
| 11.4 Multi-sample ELT | 223 |
| 11.5 Bibliographic notes | 226 |
| 12 Algorithms | 229 |
| 12.1 Statistical tasks | 230 |
| 12.2 Smooth optimization | 232 |
| 12.3 Estimating equation methods | 234 |
| 12.4 Partial derivatives | 238 |
| 12.5 Primal problem | 241 |
| 12.6 Sequential linearization | 244 |
| 12.7 Bibliographic notes | 247 |
| 13 Higher order asymptotics | 249 |
| 13.1 Bartlett correction | 249 |
| 13.2 Bartlett correction and smooth functions of means | 250 |
| 13.3 Pseudo-likelihood theory | 251 |
| 13.4 Signed root corrections | 253 |
| 13.5 Large deviations | 255 |
| 13.6 Bibliographic notes | 257 |
| 13.7 Exercises | 258 |
| Appendix | 261 |
| A.1 Order and stochastic order notation | 261 |
| A.2 Parametric models | 262 |
| A.3 Likelihood | 264 |
| A.4 The bootstrap idea | 266 |
| A.5 Bootstrap confidence intervals | 267 |
| A.6 Better bootstrap confidence intervals | 269 |
| A.7 Bibliographic notes | 271 |
| References | 273 |
| Author index | 287 |
| Subject index | 293 |