

Robust Likelihood Inference for General Correlated Data

Tsung-Shan Tsou

National Central University, Jhongli, Taiwan

Abstract

A parametric and, yet, robust approach for analyzing correlated data of mixing types is proposed. Asymptotically legitimate likelihood for the regression parameter is derived without knowing the true underlying joint distributions. Simulations are provided to demonstrate the efficacy of the proposed parametric robust method.

Keywords: Correlated data; Multivariate negative binomial; Robust likelihood