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Sur le processus de vraisemblance partielle. (On the partial likelihood process). (French)

Zbl 0727.60037

Ann. Inst. Henri Poincaré, Probab. Stat. 26, No. 2, 299-329 (1990).

Summary: We propose a definition of partial likelihood processes for general semimartingales, which extends the definition given by the author [Stochastic Processes Appl. 26, 47-71 (1987; Zbl 0632.62088)] and is better fit for statistical problems: we illustrate this statement with some statistical applications. We also prove that partial likelihoods enjoy nice invariance properties: for example they do not change if we replace the basic semimartingale X by $Y = f(X)$ with an invertible C^2 function f . Finally, we observe that the asymptotic normality result of the paper cited above remains true in the present setting.

MSC:

60G05 Foundations of stochastic processes

62M99 Inference from stochastic processes

60G48 Generalizations of martingales

Cited in **1** Review
Cited in **2** Documents

Keywords:

partial likelihood processes; semimartingales; invariance properties; asymptotic normality

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