

Chapter 7 Quasi-likelihood Functions

7.1 Introduction:

The importance of the role played by the likelihood function in statistical inference is agreed by theoretical statisticians. However, in order to construct a likelihood function, it is usually necessary to posit a probabilistic mechanism which might not be possible in some situations.

Often there is no theory available on the random mechanism by which the data were generated. Interest attaches to how the mean response or other simple functional is affected by one or more covariates.

Objective of this chapter:

Conduct the statistical inferences from experiments in which there is insufficient information to construct a likelihood function.