Adjusting likelihood ratio for skewness

Conic model: full prior to 2nd order (To third: an extra $\sigma^2$ that has no effect on inference)

Helpful (Good) to see "2nd order" (Curious: TEM)

GLM: conic $x^3$ Scale $q$ also $\frac{1}{12}\pi^3 \exp \left\{ -\frac{(x-\mu)^2}{2\nu^2} \right\}$ cubic

$\text{Pin}^2$: do use?

Exp model

MLEs were accessible

McCallagh Nelder Gen Lin Models (Stating in RSS; workgroup) get big with prob

Only Lik Ratio Anal: OK (but admit a lot)

Idea

$\phi = 4\sigma$ Scale Linear

$\text{Line!}^2$

Only $2\text{nd}$ order

Skewness: Focus on $\phi$ above

Better way: Is it "Heavy duty" easier

2nd: Use Conic model (Exact $\phi$ 2nd)

Exp model: Does catch skewness $\frac{1}{n^{1/2}}$ 2nd

$\hat{\sigma} = \frac{1}{n} \sum (x_i - \bar{x})^2$
Lin para / GLM model \( \phi \cdot \mathbf{X} \rightarrow \mathbf{y} \)

\( (\phi, \mathbf{X}) \) GLM

\( \phi \rightarrow \mathbf{y} \rightarrow \mathbf{X} \)

\( \mathbf{0}: \text{Linear} \)

In Eq. Mod. in approx. (2nd) \( \Rightarrow \) only 2nd order

\( \mathbf{0} \not\subset \mathbf{y} \)

\( \mathbf{0} \not\subset \mathbf{y} \)

Examp. (Send) Real / No scaling 2 to 5 dems

No scaling

Downhand an intro to GLM, read

McCullagh & Nelder GLM non read.

Davison Stat Models 8/10/3

Full Econometrics Extend in Linear Modeling with R

Daggio: Disubi and Asymptotics

Skewness *