



Estimating Functions

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Abstract: The burgeoning area of estimating functions is reviewed with emphasis on developments in the past two decades or so. The emphasis is on semiparametric methods. Connections with empirical likelihood (see **Empirical Likelihood**) and the bootstrap (see **Bootstrap: Theory**) are noted, as well as extensions of the theory to stochastic processes. There are numerous application areas where estimating functions have become very influential relatively recently. Econometrics and finance, in particular, have, especially in the past decade or so, discovered the advantages of the estimating function approach. In the statistics arena, applications in biostatistics are particularly important, while survey sampling (see **Survey Sampling**) continues to be a source of methodological problems, which can be tackled via estimating functions.

An earlier ESS entry (see **Estimating Equations, Theory of**) by Desmond^[21] focused exclusively on applications of estimating equations in fully specified parametric families. In the intervening period, the area has expanded exponentially, as evidenced by the collection of papers^[22] and the monographs^[23–24]. See also review articles by Liang and Zeger^[25], which focus on nuisance parameters, by Desmond^[26], which is of a more general nature, and by McCullagh^[27]. Selected proceedings of a symposium on estimating functions^[28] published in the IMS Lecture Notes Series (I. Basawa, V. P. Godambe, and R. L. Taylor, eds.) contains contributions from many of the leading researchers in the field. This article reflects the interests of the authors; see Godambe and Kale^[29] and Desmond^[30] for a more expansive discussion of some of the issues summarized in this article. Book-length treatments of estimating functions are now available. Examples include Heyde^[31], Small and Wang^[32], and Mukhopadhyay^[33]. An elegant Hilbert space approach via estimating functions is treated in Small and McLeish^[34], while Song^[35] treats correlated data, including longitudinal (see **Longitudinal Data Analysis**) and state-space (see **State-Space Methods**) models, extensively within the estimating function framework. It is not possible in this article to cover the now very large literature on estimating functions. Hopefully, this article will act as a stepping stone, in part via the references cited, to this fertile area.

In this article, our main emphasis will be on semiparametric (see **Semiparametrics**) problems, for which methods based on estimating functions are particularly apposite. However, there is a logical progression from the semiparametric to the fully parametric case. The simplest examples of a semiparametric formulation are, perhaps, those in which only second-order moments of the observables are specified, for example,

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