



Estimating Functions

By *Anthony F. Desmond*

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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,

University of Guelph, Guelph, Ontario, Canada

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Estimating Functions

David Kirk



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Table of Contents Estimating Functions

1. Understanding the eBook Estimating Functions
 - The Rise of Digital Reading Estimating Functions
 - Advantages of eBooks Over Traditional Books
2. Identifying Estimating Functions
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Estimating Functions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Estimating Functions
 - Personalized Recommendations

- Estimating Functions User Reviews and Ratings
- Estimating Functions and Bestseller Lists
- 5. Accessing Estimating Functions Free and Paid eBooks
 - Estimating Functions Public Domain eBooks
 - Estimating Functions eBook Subscription Services
 - Estimating Functions Budget-Friendly Options
- 6. Navigating Estimating Functions eBook Formats
 - ePub, PDF, MOBI, and More
 - Estimating Functions Compatibility with Devices
 - Estimating Functions Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Estimating Functions
 - Highlighting and Note-Taking Estimating Functions
 - Interactive Elements Estimating Functions
- 8. Staying Engaged with Estimating Functions
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Estimating Functions
- 9. Balancing eBooks and Physical Books Estimating Functions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Estimating Functions
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Estimating Functions
 - Setting Reading Goals Estimating Functions
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Estimating Functions
 - Fact-Checking eBook Content of Estimating Functions

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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