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On Asymptotic Normality of Maximum Partial Likelihood Estimators for Binary Time Series with Transition Models

In this study, we consider a transition model to deal with binary time series, which have binary observations depended on some past observations and covariates. To estimate the parameters in the model, we can use the maximum partial likelihood estimate method. We prove that the estimators have asymptotic normality under some conditions. In addition, we study that asymptotical behavior of the estimators with finite sample size through simulation studies.