Integrating confidence intervals, likelihoods and confidence distributions

Tore Schweder*and Nils Lid Hjort
University of Oslo, Norway

Independent data for integration in a meta-analysis might come in the format of point estimate and confidence interval, likelihood, or more rarely, confidence distribution. By estimating a likelihood function from each set of data, integration is an ordinary, but sometimes taxing task of modeling to account for observed and unobserved heterogeneity, possibly also of identifying and excluding outlying data relative to the chosen model, and of estimating confidence distributions for parameters of interest from the combined likelihood.

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*Presenting author: Tore Schweder, email: tore.schweder@econ.uio.no