Simulating data to demonstrate that the Integrated Likelihood Method (ILM) works for parameter estimation when some data values are missing at random

PHILIP V. BERTRAND
Solihull (United Kingdom)
pbbg12972@blueyonder.co.uk

To demonstrate the efficacy of the method data are simulated from a multivariate normal distribution with known parameters. Then a proportion of the values are deleted at random. The resulting data are analyzed using ILM. This demonstrates that the parameter estimate obtained are consistent with the true values. This can be verified by increasing the size of the data sets and by using different parameter values.