



**On combining likelihoods or p-value functions or other inference summaries,
coming from various sources**

D A S Fraser

Statistical Sciences, U of Toronto, Canada - dfraser@utstat.toronto.edu

Combining inference components such as likelihoods or p-value functions or other inference distributions, coming from different sources, can raise serious challenges for statistical theory even in the context of independent sources. We first discuss the methodology for cases with independent sources; and then explore the more general context with dependence. Particular situations include composite likelihood and composite significance.

Keywords: composite likelihood; composite significance, composite inference distribution.