

$$LD(\omega = 2[L\hat{\theta} - \hat{\theta}_\omega$$

Large values indicate that $\hat{\theta}$ and $\hat{\theta}_\omega$ differ considerably.

1 Likelihood Distance

The likelihood distance gives the amount by which the log-likelihood of the full data changes if one were to evaluate it at the reduced-data estimates. The important point is that $l(\psi_U)$ is not the log-likelihood obtained by fitting the model to the reduced data set.

It is obtained by evaluating the likelihood function based on the full data set (containing all n observations) at the reduced-data estimates.

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