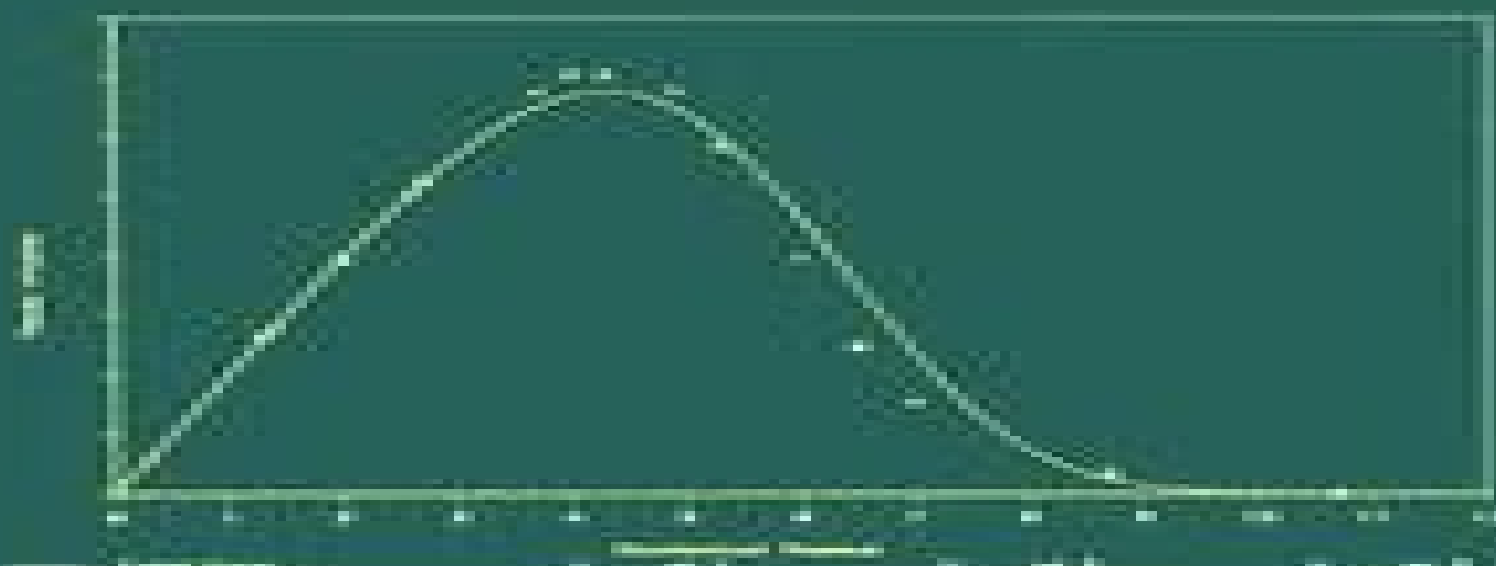


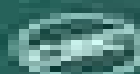
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Robust Regression Analysis And Applications

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Robust Methods in Regression Analysis - Theory and Application Robert Finger, 2007-05-06 Diploma Thesis from the year 2006 in the subject Mathematics Statistics grade 1 3 European University Viadrina Frankfurt Oder Wirtschaftswissenschaftliche Fakultät language English abstract Regression Analysis is an important statistical tool for many applications The most frequently used approach to Regression Analysis is the method of Ordinary Least Squares But this method is vulnerable to outliers even a single outlier can spoil the estimation completely How can this vulnerability be described by theoretical concepts and are there alternatives This thesis gives an overview over concepts and alternative approaches The three fundamental approaches to Robustness qualitative infinitesimal and quantitative Robustness are introduced in this thesis and are applied to different estimators The estimators under study are measures of location scale and regression The Robustness approaches are important for the theoretical judgement of certain estimators but as well for the development of alternatives to classical estimators This thesis focuses on the Robustness performance of estimators if outliers occur within the data set Measures of location and scale provide necessary steppingstones into the topic of Regression Analysis In particular the median and trimming approaches are found to produce very robust results These results are used in Regression Analysis to find alternatives to the method of Ordinary Least Squares Its vulnerability can be overcome by applying the methods of Least Median of Squares or Least Trimmed Squares Different outlier diagnostic tools are introduced to improve the poor efficiency of these Regression Techniques Furthermore this thesis delivers a simulation of some Regression Techniques on different situations in Regression Analysis This simulation focuses in particular on changes in regression estimates if outliers occur in the data Theoretically derived results as well as the results of the simulation lead to the recommendation of the method of Reweighted Least Squares Applying this method frequently on problems of Regression Analysis provides outlier resistant and efficient estimates

Design of Experiments Thomas Lorenzen, Virgil Anderson, 2018-10-03 Presents a novel approach to the statistical design of experiments offering a simple way to specify and evaluate all possible designs without restrictions to classes of named designs The work also presents a scientific design method from the recognition stage to implementation and summarization

Handbook Of Applied Econometrics And Statistical Inference Aman Ullah, 2002-01-29 Summarizing developments and techniques in the field this reference covers

sample surveys nonparametric analysis hypothesis testing time series analysis Bayesian inference and distribution theory for applications in statistics economics medicine biology engineering sociology psychology and information technology It supplies a geometric proof of an extended Gauss Markov theorem approaches for the design and implementation of sample surveys advances in the theory of Neyman's smooth test and methods for pre test and biased estimation It includes discussions of sample size requirements for estimation in SUR models innovative developments in nonparametric models and more *Mathematical Statistics With Applications* Asha Seth Kapadia, Wenyaw Chan, Lemuel A. Moyé, 2017-07-12

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Statistics of Quality Subir Ghosh, William R. Schucany, William B. Smith, 2020-09-02. Explains the role of statistics in improving the quality of collecting and analyzing information for a wide variety of applications. The book examines the function of statisticians in quality improvement. It discusses statistical process control, quality statistical tables, and quality and warranty, quality standards in medicine and public health, Taguchi robust designs, and survival models and more.

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