

Robust Statistical Procedures

PETER J. HUBER

University of Wisconsin-Madison
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CHIPS-2004

Robust statistical procedures are used to estimate
the location of a distribution and to test for
normality.

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Ying-Ying Zheng



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perform poorly This book provides a relatively non technical guide to modern methods The focus is on applying modern methods using R understanding when and why classic methods can be unsatisfactory and fostering a conceptual understanding of the relative merits of different techniques A recurring theme is that no single method reveals everything one would like to know about the population under study An appeal of robust methods is that under general conditions they provide much higher power than conventional techniques Perhaps more importantly they help provide a deeper and more nuanced understanding of data The book is for readers who had at least one semester of statistics aimed at non statisticians

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computer science and physical and social sciences

Robust Statistical Methods with R, Second Edition Jana

Jurečková, Jan Picek, Martin Schindler, 2019-05-29 The second edition of Robust Statistical Methods with R provides a systematic treatment of robust procedures with an emphasis on new developments and on the computational aspects. There are many numerical examples and notes on the R environment and the updated chapter on the multivariate model contains additional material on visualization of multivariate data in R. A new chapter on robust procedures in measurement error models concentrates mainly on the rank procedures less sensitive to errors than other procedures. This book will be an invaluable resource for researchers and postgraduate students in statistics and mathematics. Features: Provides a systematic practical treatment of robust statistical methods. Offers a rigorous treatment of the whole range of robust methods including the sequential versions of estimators, their moment convergence and compares their asymptotic and finite sample behavior. The extended account of multivariate models includes the admissibility, shrinkage effects and unbiasedness of two sample tests. Illustrates the small sensitivity of the rank procedures in the measurement error model. Emphasizes the computational aspects, supplies many examples and illustrations and provides the own procedures of the authors in the R software on the book's website. **Introduction to Robust and Quasi-Robust Statistical Methods** W.J.J. Rey, 2012-12-06 [Robust](#)

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Methodology in Robust and Nonparametric Statistics Jana

Jurečková, Pranab Sen, Jan Picek, 2012-07-20 Robust and nonparametric statistical methods have their foundation in fields ranging from agricultural science to astronomy, from biomedical sciences to the public health disciplines and more recently in genomics, bioinformatics and financial statistics. These disciplines are presently nourished by data mining and high level computer based algorithms. **Robustness of Statistical Methods and Nonparametric Statistics** Dieter Rasch, Moti Lal Tiku, 2012-12-06 This volume contains most of the invited and contributed papers presented at the Conference on Robustness of Statistical Methods and Nonparametric Statistics held in the castle of Schwerin, May 29-June 4, 1983. This conference was organized by the Mathematical Society of the GDR in cooperation with the Society of Physical and Mathematical Biology of the GDR, the GDR Region of the International Biometric Society and the Academy of Agricultural Sciences of the GDR. All papers included were thoroughly reviewed by scientists listed under the heading Editorial Collaborators. Some contributions we are sorry to report were not recommended for publication by the reviewers and do not appear in these proceedings. The editors thank the reviewers for their valuable comments and suggestions. The conference was organized by a Programme Committee; its chairman was Prof. Dr. Dieter Rasch, Research Centre of Animal Production, Dummerstorf, Rostock. The members of the Programme Committee were Prof. Dr. Johannes Adam, Martin Luther University, Halle; Prof. Dr. Heinz Ahrens, Academy of Sciences of the GDR, Berlin; Doz. Dr. Jana Jurečková, Charles University, Praha; Prof. Dr. Moti Lal Tiku, McMaster University, Hamilton, Ontario. The aim of the conference was to discuss several aspects of robustness but mainly to present new results regarding the robustness of classical statistical methods, especially tests, confidence estimations and selection procedures and

to compare their performance with nonparametric procedures Robustness in this sense is understood as intensivity against violation of the normal assumption

Theory and Applications of Recent Robust Methods Mia Hubert, 2004-06-25
 Intended for both researchers and practitioners this book will be a valuable resource for studying and applying recent robust statistical methods It contains up to date research results in the theory of robust statistics Treats computational aspects and algorithms and shows interesting and new applications

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 The Oxford Handbook of School Psychology focuses on significant issues new developments and scientific findings that influence current research and practice in the ever growing field of school psychology Additional sections discuss building a cumulative knowledge base to

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