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Half-Day 1: Introduction to Robust Estimation Techniques 17 / 34 The Outlier Problem Measuring Robustness Location M-Estimation Regression M-Estimation Example From Molecular Spectroscopy Note that the weights depend on the estimation b_M and hence is only given implicitly. Usually, the M-Estimator is defined by an implicit equation, $\sum_{i=1}^n \rho_i(b_M) \psi_i(b_M) = 0$ with ρ

Half-Day 1: Introduction to Robust Estimation Techniques

Robust statistics are statistics with good performance for data drawn from a wide range of probability distributions, especially for distributions that are not normal. Robust statistical methods have been developed for many common problems, such as estimating location, scale, and regression parameters. One motivation is to produce statistical methods that are not unduly affected by outliers. Another motivation is to provide methods with good performance when there are small departures from param

Robust statistics - Wikipedia

Robust M-estimation of scale and regression parameters can be performed using the `rlm` function,

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introduced in Section 2.4. The only difference is in the specification of the

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