GRADUATE SEMINAR

Jie Ding

An Evaluation of Some Robust Estimators of Regression Coefficients

MSc Student supervised by Andrei Volodin

Friday, August 21st
10:30
Math Lounge (CW307.20)

Abstract: As the method of least squares is criticized more and more because of its lack of robustness, a variety of robust statistics are developed. My object of investigation is to compare several robust estimators to see which performs better when there are outliers in the data. Monte Carlo simulation is used for comparison and two experiments will be presented to illustrate the comparison results.

Mathematics and Statistics

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