GRADUATE SEMINAR

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Robust Statistic for Outlier Detection

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3:30pm
Math and Stat Lounge (CW 307.20)

Abstract: In real data sets, it often happens that some observations are different from the majority. Such observations are called outliers. When analyzing data, outlying observations cause problems because they may strongly influence the result. Robust statistics aims at detecting the outliers by searching for the model fitted by the majority of the data. In this talk, I present an overview of several robust methods and outlier detection tools. First, I will introduce robust procedures for estimating univariate location and scale. Next, we will discuss multivariate location and scatter.

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