GRADUATE SEMINAR

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Robust Estimation in Linear Regression Models

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April 1st, 2019
3:30pm
Math and Stat Lounge

Abstract:

The classic method for solving regression coefficients is least squares estimate. However, when the observed data does not satisfy the conditions, such as the existence of outliers, the estimation results will be adversely affected, and even a completely wrong conclusion can be drawn. In the actual observation data, the outliers are inevitable. That is to say, the least squares estimation is not stable and the adaptability is not very good. The development of robust regression can partially solve the above problems, especially the problem of outliers.

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