

Table of Contents

Preface	V
List of Participants	XI
List of Referees	XV
Robust Time Series Estimation via Weighted Likelihood <i>C. Agostinelli</i>	1
An Exchange Algorithm for Computing the Least Quartile Difference Estimator <i>J. Agulló</i>	17
Selected Algorithms for Robust M- and L-Regression Estimators <i>J. Antoch and H. Eklom</i>	32
A Simple Test to Identify Good Solutions of Redescending M Estimating Equations for Regression <i>O. Arslan</i>	50
Algorithms to Compute CM- and S-Estimates for Regression <i>O. Arslan, O. Edlund, and H. Eklom</i>	62
Quantile Models and Estimators for Data Analysis <i>G.W. Bassett Jr., M.-Y.S. Tam, and K. Knight</i>	77
Estimation in the Generalized Poisson Model via Robust Testing <i>T. Bednarski</i>	88
A Comparison of Some New Measures of Skewness <i>G. Brys, M. Hubert, and A. Struyf</i>	98
Robust Inference Based on Quasi-likelihoods for Generalized Linear Models and Longitudinal Data <i>E. Cantoni</i>	114
Robust Tools in SAS <i>C. Chen</i>	125

Robustness Issues Regarding Content-corrected Tolerance Limits	
<i>L.T. Fernholz</i>	134
Breakdown-point for Spatially and Temporally Correlated Observations	
<i>M.G. Genton</i>	148
On Marginal Estimation in a Semiparametric Model for Longitudinal Data with Time-independent Covariates	
<i>X. He and M.-O. Kim</i>	160
Robust PCA for High-dimensional Data	
<i>M. Hubert, P.J. Rousseeuw, and S. Verboven</i>	169
Robustness Analysis in Forecasting of Time Series	
<i>Y. Kharin</i>	180
Lift-zonoid and Multivariate Depths	
<i>G.A. Koshevoy</i>	194
Asymptotic Distributions of Some Scale Estimators in Nonlinear Models	
<i>H.L. Koul</i>	203
Robust Nonparametric Regression and Modality	
<i>A. Kovac</i>	218
Computing a High Depth Point in the Plane	
<i>S. Langerman and W. Steiger</i>	228
Robust Portfolio Optimization	
<i>G.J. Lauprete, A.M. Samarov, and R.E. Welsch</i>	235
<i>BootQC</i>: Bootstrap for Robust Analysis of Aviation Safety Data	
<i>R.Y. Liu</i>	246
Optimal Weights of Evidence with Bounded Influence	
<i>S. Morgenthaler and R. Staudte</i>	259
Robust Estimators for Estimating Discontinuous Functions	
<i>C.H. Müller</i>	266
Breakdown Point and Computation of Trimmed Likelihood Estimators in Generalized Linear Models	
<i>N.M. Neykov and C.H. Müller</i>	277
Comparison of Three Methods for Robust Redundancy Analysis	
<i>M.R. Oliveira and J.A. Branco</i>	287
A Test for Normality Based on Robust Regression Residuals	
<i>A.Ö. Önder and A. Zaman</i>	296

Tests on Fractional Cointegration	
<i>A. Peters and P. Sibbertsen</i>	307
Robust Linear Discriminant Analysis and the Projection Pursuit Approach	
<i>A.M. Pires</i>	317
Small Sample Corrections for LTS and MCD	
<i>G. Pison, S. Van Aelst, and G. Willems</i>	330
Computation of the Multivariate Oja Median	
<i>T. Ronkainen, H. Oja, and P. Orponen</i>	344
Robust Estimation in the Linear Structural Relation Model: A Study on Tuning Constants	
<i>M.M. Souto de Miranda</i>	360
Control Charts for the Median and Interquartile Range	
<i>A.J. Stromberg, W. Griffith, and M. Smith</i>	368
Unbiasedness in Least Quantile Regression	
<i>D. Tasche</i>	377
Tests of Independence Based on Sign and Rank Covariances	
<i>S. Taskinen, A. Kankainen, and H. Oja</i>	387
Java and Computing for Robust Statistics	
<i>V. Todorov</i>	404
A Robust Hotelling Test	
<i>G. Willems, G. Pison, P.J. Rousseeuw, and S. Van Aelst</i>	417

<http://www.springer.com/978-3-7908-1518-4>

Developments in Robust Statistics

International Conference on Robust Statistics 2001

Dutter, R.; Filzmoser, P.; Gather, U.; Rousseeuw, P.

(Eds.)

2003, XVI, 431 p., Hardcover

ISBN: 978-3-7908-1518-4

A product of Physica-Verlag Heidelberg