Título:

Autor:

Editorial:

Tema:

Sinopsis

Precio: $1936.00

Año: 2009

Edición: 2ª

ISBN: 9780470129906

Over twenty-five years after the publication of its predecessor, Robust Statistics, Second Edition continues to provide an authoritative and systematic treatment of the topic. This new edition has been thoroughly updated and expanded to reflect the latest advances in the field while also outlining the established theory and applications for building a solid foundation in robust statistics for both the theoretical and the applied statistician.

A comprehensive introduction and discussion on the formal mathematical background behind qualitative and quantitative robustness is provided, and subsequent chapters delve into basic types of scale estimates, asymptotic minimax theory, regression, robust covariance, and robust design. In addition to an extended treatment of robust regression, the Second Edition features four new chapters covering:

Robust Tests

Small Sample Asymptotics

Breakdown Point

Bayesian Robustness

An expanded treatment of robust regression and pseudo-values is also featured, and concepts, rather than mathematical completeness, are stressed in every discussion. Selected numerical algorithms for computing robust estimates and convergence proofs are provided throughout the book, along with quantitative robustness information for a variety of estimates. A General Remarks section appears at the beginning of each chapter and provides readers with ample motivation for working with the presented methods and techniques.