

# Contents

<b>Preface</b>	Introduction	ix
<b>Authors</b>	Multivariate M-estimators of location and scale	xii
<b>Introduction</b>	Introduction	1
<b>1 Mathematical tools of robustness</b>		5
1.1 Statistical model	Statistical model	5
1.2 Illustration on statistical estimation	Illustration on statistical estimation	8
1.3 Statistical functional	Statistical functional	9
1.4 Fisher consistency	Fisher consistency	11
1.5 Some distances of probability measures	Some distances of probability measures	12
1.6 Relations between distances	Relations between distances	13
1.7 Differentiable statistical functionals	Differentiable statistical functionals	14
1.8 Gâteau derivative	Gâteau derivative	15
1.9 Fréchet derivative	Fréchet derivative	17
1.10 Hadamard (compact) derivative	Hadamard (compact) derivative	18
1.11 Large sample distribution of empirical functional	Large sample distribution of empirical functional	18
1.12 Computation and software notes	Computation and software notes	19
1.13 Problems and complements	Problems and complements	23
<b>2 Basic characteristics of robustness</b>		27
2.1 Influence function	Influence function	27
2.2 Discretized form of influence function	Discretized form of influence function	28
2.3 Qualitative robustness	Qualitative robustness	30

2.4	Quantitative characteristics of robustness based on influence function	32
2.5	Maximum bias	33
2.6	Breakdown point	35
2.7	Tail-behavior measure of a statistical estimator	36
2.8	Variance of asymptotic normal distribution	41
2.9	Problems and complements	41
<b>3</b>	<b>Robust estimators of real parameter</b>	<b>43</b>
3.1	Introduction	43
3.2	<i>M</i> -estimators	43
3.3	<i>M</i> -estimator of location parameter	45
3.4	Finite sample minimax property of <i>M</i> -estimator	54
3.5	Moment convergence of <i>M</i> -estimators	58
3.6	Studentized <i>M</i> -estimators	61
3.7	<i>L</i> -estimators	63
3.8	Moment convergence of <i>L</i> -estimators	70
3.9	Sequential <i>M</i> - and <i>L</i> -estimators	72
3.10	<i>R</i> -estimators	74
3.11	Numerical illustration	77
3.12	Computation and software notes	80
3.13	Problems and complements	83
<b>4</b>	<b>Robust estimators in linear model</b>	<b>85</b>
4.1	Introduction	85
4.2	Least squares method	87
4.3	<i>M</i> -estimators	94
4.4	<i>GM</i> -estimators	98
4.5	<i>S</i> -estimators and <i>MM</i> -estimators	100
4.6	<i>L</i> -estimators, regression quantiles	101
4.7	Regression rank scores	104
4.8	Robust scale statistics	106

## CONTENTS

4.9	Estimators with high breakdown points	109
4.10	One-step versions of estimators	110
4.11	Numerical illustrations	112
4.12	Computation and software notes	115
4.13	Problems and complements	126
<b>5</b>	<b>Multivariate location model</b>	<b>129</b>
5.1	Introduction	129
5.2	Multivariate $M$ -estimators of location and scatter	129
5.3	High breakdown estimators of multivariate location and scatter	132
5.4	Admissibility and shrinkage	133
5.5	Numerical illustrations and software notes	134
5.6	Problems and complements	139
<b>6</b>	<b>Some large sample properties of robust procedures</b>	<b>141</b>
6.1	Introduction	141
6.2	$M$ -estimators	142
6.3	$L$ -estimators	144
6.4	$R$ -estimators	146
6.5	Interrelationships of $M$ -, $L$ - and $R$ -estimators	146
6.6	Minimaximally robust estimators	150
6.7	Problems and complements	153
<b>7</b>	<b>Some goodness-of-fit tests</b>	<b>155</b>
7.1	Introduction	155
7.2	Tests of normality of the Shapiro-Wilk type with nuisance regression and scale parameters	155
7.3	Goodness-of-fit tests for general distribution with nuisance regression and scale	158
7.4	Numerical illustration	160
7.5	Computation and software notes	166

<b>Appendix A: R system</b>	<b>173</b>
A.1 Brief R overview	174
<b>References</b>	<b>181</b>
<b>Subject index</b>	<b>191</b>
<b>Author index</b>	<b>195</b>
3.1 Robust estimators of real parameter	1.0 43
3.1.1 Introduction and basic tool to robustness-M estimator	1.0 43
3.1.2 The same tool to robustness in two-level data	1.0 43
3.1.3 M-estimator of location parameter and bias analysis	1.0 45
3.1.4 Finite sample estimation and bias analysis	1.0 46
3.1.5 Moment convergence of M-estimator	1.0 48
3.1.6 Studentized M-estimators	1.0 49
3.1.7 L-estimators based on sample quantiles	1.0 50
3.1.8 Moment convergence of L-estimators	1.0 50
3.1.9 Sequential M- and L-estimators	1.0 52
3.1.10 R-estimators	1.0 54
3.1.11 Numerical illustration	1.0 55
3.1.12 Computation and software notes	1.0 56
3.1.13 Problems and complements	1.0 58
3.2 Robust estimators in linear model	1.0 59
4.1 Introduction	1.0 60
4.2 Least squares method	1.0 60
4.3 M-estimators	1.0 64
4.4 GLM-estimators	1.0 66
4.5 S-estimators and MM-estimators	1.0 67
4.6 L-estimators, regression quantiles	1.0 68
4.7 Regression rank scores	1.0 69
4.8 Robust scale statistics	1.0 70