Record Nr. UNINA9910782780803321 Autore Tiku Moti Lal Titolo Robust estimation and hypothesis testing [[electronic resource] /] / Moti L. Tiku, Aysen D. Akkaya New Delhi, : New Age International (P) Ltd., Publishers, 2004 Pubbl/distr/stampa **ISBN** 1-281-89246-7 9786611892463 81-224-2537-2 Descrizione fisica 1 online resource (354 p.) Altri autori (Persone) AkkayaAysen D Disciplina 519.5/44 Soggetti Robust statistics Nonparametric statistics Estimation theory Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Includes bibliographical references (p. 308-330) and index. Nota di bibliografia Nota di contenuto Cover; Preface; Contents; Chapter 1 Robustness of Some Classical Estimators and Tests; Chapter 2 Estimation of Location and Scale Parameters; Chapter 3 Linear Regression with Normal and Non-normal Error Distributions; Chapter 4 Binary Regression with Logistic and Nonlogistic Density Functions; Chapter 5 Autoregressive Models in Normal and Non-Normal Situations; Chapter 6 Analysis of Variance in Experimental Design; Chapter 7 Censored Samples from Normal and Non-Normal Distributions; Chapter 8 Robustness of Estimators and Tests; Chapter 9 Goodness-of-fit and Detection of Outliers Chapter 10 Estimation in Sample SurveyChapter 11 Applications; Bibliography; Index Sommario/riassunto In statistical theory and practice, a certain distribution is usually assumed and then optimal solutions sought. Since deviations from an assumed distribution are very common, one cannot feel comfortable with assuming a particular distribution and believing it to be exactly correct. That brings the robustness issue in focus. In this book, we

have given statistical procedures which are robust to plausible

deviations from an assumed mode. The method of modified maximum likelihood estimation is used in formulating these procedures. The

modified maximum likelihood estimators are explicit functions	
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