INSTITUT DE STATISTIQUE
UNIVERSITE CATHOLIQUE DE LOUVAIN

APPLIED STATISTICS WORKSHOP

Joint seminar ISBA and Adolphe Quetelet Society

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"Robust Multivariate Analysis in practice"

March 19, 2010
14:30
Room : c 115 (STAT)

Abstract

It is well known that outlying observations can have a large influence on classical statistical methods. Robust multivariate methods aim to find a 'robust' fit, which is similar to the fit we would have found without the outliers. As an interesting by-product, they are able to detect the outliers as those observations deviating from the robust fit.
In this talk I will review the most popular robust estimators of univariate location and scale, multivariate location and scatter, multiple linear regression and principal component analysis. Also some illustrations of robust multivariate calibration and classification will be given.
All methods will be illustrated on real data, together with graphical tools for outlier detection. Also software availability in R and Matlab will be discussed.

You are welcome to the coffee break after the seminar (room : c 105)

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