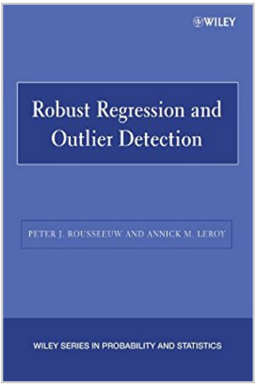

Robust Regression and Outlier Detection

By Peter J. Rousseeuw, Annick M. Leroy

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Editorial Review

Review
"…a wonderful book about methods of identifying outliers and then developing robust regression." (J*ournal of Statistical Computation and Simulation*, July 2005)

From the Publisher
Provides an applications-oriented introduction to robust regression and outlier detection, emphasising high-breakdown methods which can cope with a sizeable fraction of contamination. Its self-contained treatment allows readers to skip the mathematical material which is concentrated in a few sections. Exposition focuses on the least median of squares technique, which is intuitive and easy to use, and many real-data examples are given. Chapter coverage includes robust multiple regression, the special case of one-dimensional location, algorithms, outlier diagnostics, and robustness in related fields, such as the estimation of multivariate location and covariance matrices, and time series analysis.

From the Back Cover
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Pamela Garcia:

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