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ON DATA-DEPENDENT TUNING CONSTANT OF THE HUBER FAMILY FOR ROBUST ESTIMATOR

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Abstract

On a base of the location model an idea of a data-dependent choice of tuning constant (truncation level) for a robust estimator is presented. The method uses maximum likelihood estimator in a new model with tuning constant as a nuisance parameter. Some results of computer simulation study are given.

Keywords: Huber's function, shift parameter, tuning constant, robust estimator, asymptotic normality.

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