

Rubio A.M., Quintana F., Víšek J. Á
Sensitivity analysis of M -estimators of non-linear regression models

Comment.Math.Univ.Carolinae 35,1 (1994) 111-125.

Abstract: An asymptotic formula for the difference of the M -estimates of the regression coefficients of the non-linear model for all n observations and for $n - 1$ observations is presented under conditions covering the twice absolutely continuous ϱ -functions. Then the implications for the M -estimation of the regression model are discussed.

Keywords: M -estimation of non-linear regression models, the influence points

AMS Subject Classification: Primary 62F35; Secondary 62F12