Mathematisches Kolloquium

Robust Statistics by Means of Scaled Bregman Distances

We show how scaled Bregman distances can be used for the goal-oriented design of new outlier- and inlier-robust statistical inference tools. Those extend several known distance-based robustness (respectively, stability) methods at once. Numerous special cases are illustrated, including 3D computer-graphical comparison methods. For the discrete case, some universally applicable results on the asymptotics of the underlying scaled-Bregman-distance test statistics are derived as well.

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Mittwoch, **20. Dezember 2017,** KGI/Bau A 103, 17.00 Uhr s. t.
Um 16.30 Uhr werden im selben Raum Kaffee und Tee serviert.

MATHEMATISCH-GEOGRAPHISCHE FAKULTÄT