



Algorithms, Routines, and S-Functions for Robust Statistics

Alfio Marazzi

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ROBETH (written in ANSI FORTRAN 77) is a systematized collection of algorithms that allows computation of a broad class of procedures based on M- and high-breakdown point estimation, including robust regression, robust testing of linear hypotheses, and robust coveriances.

This book describes the computational procedures included in ROBETH. Each chapter is organized into three parts:

1. An overview of the theoretical background for the statistical and numerical methods
2. A detailed description of the corresponding FORTRAN subroutines and of the numerical algorithms as they are implemented
3. The scripts of several examples concerning the use of ROBETH by means of the S-PLUS interface, including some examples of high-level S functions.

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