Straight Talks about Robust Methods

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Abstract:

Instead of presenting another research result, I wish to use this opportunity to initiate some discussions on the views and uses of modern robust statistical methods. They will reflect some of the questions and concerns that have been nagging me for years, such as

1. Do we tend to be too demanding when we evaluate a robust procedure?
2. Is computational complexity a major hurdle or is there something more serious?
3. Do asymptotic properties matter?
4. Is the breakdown point a really pessimistic measure of robustness?
5. Should we promote the use of robust methods in exploratory or confirmatory data analysis?
6. Are robust methods needed to handle huge data sets with many variables?

I may argument the discussions with my own consulting experience where awareness of robustness often plays a very positive role. Please join me in examining those issues with an open mind and maybe we will agree to disagree.

Please fill in this form and mail it together with your abstract.

My abstract fits best to topic number ... (**"23 General"**.).

List of Topics:

1. Algorithms
2. Applications
3. Biostatistics
4. Computing and graphics
5. Data analysis
6. Data mining
7. Economics, finance
8. Efficiency and robustness
9. Functionals and bias
10. Fuzzy statistics
11. Geostatistics
12. Inference for robust methods, model testing
13. Location depth and regression depth
14. Multivariate methods
15. Neural networks
16. Rank-based methods
17. Regression quantiles, trimming
18. Robust covariance
19. Robust designs
20. Robust regression
21. Time series analysis
22. Wavelets
23. Other (please specify)