



Bei Feng

ROBUST INFERENCE FOR LOCATION PARAMETERS ONE- AND TWO-SAMPLE PROBLEMS

Robust Inference

Linbo Liu



Robust Inference:

Robust Inference Moti Lal Tiku, W. Y. Tan, N. Balakrishnan, 1986 This authoritative new volume treats a wide class of distributions that constitute plausible alternatives to normality such as short and long tailed symmetric distributions and moderately skewed distributions all having finite mean and variance Robust Inference illustrates the appropriateness of various robust methods for solving both one sample and multisample statistical inference problems develops Laguerre series expansions for Student's t and variance ratio F statistic distributions analyzes normal and nonnormal distribution efficiencies works out modified maximum likelihood MML estimators based on type II censored samples for log normal logistic exponential and Rayleigh distributions uses MML estimators in constructing robust hypothesis testing procedures considers the specialized topics of regression analysis of variance classification and sample survey discusses goodness of fit tests describes $Q-Q$ plots in a special appendix and much more An outstanding time saving reference for theoreticians and practitioners of statistics Robust Inference is also an excellent auxiliary text for an undergraduate or graduate level course on robustness Book jacket [Thirty Years of Heteroskedasticity-robust Inference](#) James G. MacKinnon, 2011 White 1980 marked the beginning of a new era for inference in econometrics It introduced the revolutionary idea of inference that is robust to heteroskedasticity of unknown form an idea that was very soon extended to other forms of robust inference and also led to many new estimation methods This paper discusses the development of heteroskedasticity robust inference since 1980 There have been two principal lines of investigation One approach has been to modify White's original estimator to improve its finite sample properties and the other has been to use bootstrap methods The relation between these two approaches and some ways in which they may be combined are discussed Finally a simulation experiment compares various methods and shows how far heteroskedasticity robust inference has come in just over thirty years wild bootstrap HCCME power finite sample **Robust Inference in Econometrics with Applications to Time Series and Panel Data Models** Linxia Ren, 2011 Abstract Having robust methods of inference is important in econometrics to achieve reliable results This thesis tackles robustness issues in three different contexts structural change in panel data robust to a short transition period inference on the mean of a time series robust to the so called ill posed problem inference on the slope of a trend function robust to the stationary or integrated nature of the noise component Chapter 1 considers testing for and estimating an unknown structural break date in panel data models in the presence of individual specific effects and serial correlation for both short and long panels I allow for a time varying effect after a regime change in the form of a short transition period A statistic that has a pivotal limit distribution under a standard asymptotic framework is proposed It is shown to be robust to the transition period The usefulness of the method is illustrated via simulations and empirical applications Chapter 2 deals with the relevance of so called impossibility results in the context of estimating the spectral density function of a stationary process at the zero frequency As shown previously any estimate will have an infinite minimax risk Most often it is a nuisance

parameter of which an estimate is needed to obtain test statistics that have a pivotal distribution In this context I argue that such an impossibility result is irrelevant I show that in the presence of the discontinuities that cause the ill posedness problem using the true value leads to tests that have either 0 or 100% size and hence lead to confidence intervals that are completely uninformative On the other hand tests based on standard estimates will have well defined limit distributions and accordingly be more informative and robust Chapter 3 is concerned with inference on the slope of the trend function of a time series whose noise component can be stationary or integrated I focus on a procedure suggested by Perron and Yabu 2009 I prove that it has the correct size uniformly over the specified parameter space but that it is not uniformly asymptotically similar

Robust Inference about Means Using Smooth Adaptive Estimators Li-Lin Ku, ProQuest Dissertations and Theses (Electronic resource collection), University of Texas at Arlington. College of Engineering, 1997

Robust Inference with Knockoffs Rina Foygel Barber, Emmanuel Jean Candès, Richard J. Samworth, 2018 Robust Inference Using Higher Order Influence Functions Lingling Li, 2007 We present a theory of point and interval estimation for nonlinear functionals in parametric semi and non parametric models based on higher order influence functions Robins 2004 Sec 9 Li et al 2006 Tchetgen et al 2006 Robins et al 2007 Higher order influence functions are higher order U statistics Our theory extends the first order semiparametric theory of Bickel et al 1993 and van der Vaart 1991 by incorporating the theory of higher order scores considered by Pfanzagl 1990 Small and McLeish 1994 and Lindsay and Waterman 1996 The theory reproduces many previous results produces new non n results and opens up the ability to perform optimal non n inference in complex high dimensional models We present novel rate optimal point and interval estimators for various functionals of central importance to biostatistics in settings in which estimation at the expected n rate is not possible owing to the curse of dimensionality We also show that our higher order influence functions have a multi robustness property that extends the double robustness property of first order influence functions described by Robins and Rotnitzky 2001 and van der Laan and Robins 2003 *Statistical Methods for Robust Inference in Causal and Missing Data Models* Eric J. Tchetgen, 2006

Robust Inference G. S. Maddala, Calyampudi Radhakrishna Rao, 1997 Hardbound This reference work covers the many aspects of Robust Inference Much of what is contained in the chapters written by leading experts in the field has not been part of previous surveys of this area Robust Inference has been an active area of research for the last two decades Especially during recent years it has been extended in different directions covering a wide variety of models This volume will be valuable for both graduate students and researchers using statistical methods Robust Inference G. S.

Maddala, Calyampudi Radhakrishna Rao, 1997 **Robust Inference Based on M-estimates in the Linear Model** Ronald Mark Schrader, 1976 *Contributions to the Theory of Robust Inference* Matías Salibián-Barrera, University of British Columbia (Canada). Faculty of Graduate Studies, 2000

Robust Inference in Panel Data Model Nurul Sima Mohamad Shariff, 2012 **Robust Inference and Learning of Multivariate Statistical Models** Linbo Liu, 2022 Model robustness

has become increasingly popular in recent decades We study multiple aspects of robustness in the setting of time series image classification and linear regression in this dissertation work First three chapters concerns the time series setting Specifically Chapter 1 establishes a novel Bernstein type inequality for high dimensional linear processes We then apply it to investigate two high dimensional robust estimation problems 1 time series regression with fat tailed and correlated covariates and errors 2 fat tailed vector autoregression As a natural requirement of consistency the dimension can be allowed to increase exponentially with the sample size under very mild moment and dependence conditions In Chapter 2 we develop Gaussian approximation theory for VAR model to derive the asymptotic distribution of the de biased estimator and propose a multiplier bootstrap assisted procedure to obtain critical values under very mild moment conditions on the innovations Chapter 3 studies the threats of adversarial attack on multivariate probabilistic forecasting models and viable defense mechanisms Our studies discover a new attack pattern that negatively impact the forecasting of a target time series via making strategic sparse imperceptible modifications to the past observations of a small number of other time series To mitigate the impact of such attack we also develop two defense strategies First we extend a previously developed randomized smoothing technique in classification to multivariate forecasting scenarios Second we develop an adversarial training algorithm that learns to create adversarial examples and at the same time optimizes the forecasting model to improve its robustness against such adversarial simulation In Chapter 4 we improve the robustness of image classifier by enhancing the randomized smoothing technique and model ensemble Chapter 5 considers the robust estimation of linear regression coefficients under heavy tailed noise and covariates using a clipping idea

Some Robust Inference Techniques in Time Series William Wiant Davis,1974

Robust Inference with Multi-way Clustering A. Colin Cameron,Douglas L. Miller,Jonah B. Gelbach,2006 In this paper we propose a new variance estimator for OLS as well as for nonlinear estimators such as logit probit and GMM that provcides cluster robust inference when there is two way or multi way clustering that is non nested The variance estimator extends the standard cluster robust variance estimator or sandwich estimator for one way clustering e g Liang and Zeger 1986 Arellano 1987 and relies on similar relatively weak distributional assumptions Our method is easily implemented in statistical packages such as Stata and SAS that already offer cluster robust standard errors when there is one way clustering The method is demonstrated by a Monte Carlo analysis for a two way random effects model a Monte Carlo analysis of a placebo law that extends the state year effects example of Bertrand et al 2004 to two dimensions and by application to two studies in the empirical public labor literature where two way clustering is present National Bureau of Economic Research web site

Robust Inference for Generalized Linear Models Sahar Hosseinian,2009

Robust Inference on Average Treatment Effects with Possibly More Covariates Than Observations Max Farrell,2015 This paper concerns robust inference on average treatment effects following model selection In the selection on observables framework we show how to construct confidence intervals based on a doubly robust estimator that are robust to model

selection errors and prove that they are valid uniformly over a large class of treatment effect models The class allows for multivalued treatments with heterogeneous effects in observables general heteroskedasticity and selection amongst possibly more covariates than observations Our estimator attains the semiparametric efficiency bound under appropriate conditions Precise conditions are given for any model selector to yield these results and we show how to combine data driven selection with economic theory For implementation we give a specific proposal for selection based on the group lasso and derive new technical results for high dimensional sparse multinomial logistic regression A simulation study shows our estimator performs very well in finite samples over a wide range of models Revisiting the National Supported Work demonstration data our method yields accurate estimates and tight confidence intervals

[Robust Inference: the Approach Based on Influence Functions](#) Marianthi Markatou, Elvezio M. Ronchetti, 1996

[Robust Inference in Hierarchical Nonlinear Models](#) Beow Yong Yeap, 1998

Robust Inference for Misspecified Models Conditional on Covariates Alberto Abadie, 2011

Following the work by White 1980ab 1982 it is common in empirical work in economics to report standard errors that are robust against general misspecification In a regression setting these standard errors are valid for the parameter that in the population minimizes the squared difference between the conditional expectation and the linear approximation averaged over the population distribution of the covariates In nonlinear settings a similar interpretation applies In this note we discuss an alternative parameter that corresponds to the approximation to the conditional expectation based on minimization of the squared difference averaged over the sample rather than the population distribution of a subset of the variables We argue that in some cases this may be a more interesting parameter We derive the asymptotic variance for this parameter generally smaller than the White robust variance and we propose a consistent estimator for the asymptotic variance National Bureau of Economic Research web site

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Table of Contents Robust Inference

1. Understanding the eBook Robust Inference
 - The Rise of Digital Reading Robust Inference
 - Advantages of eBooks Over Traditional Books
2. Identifying Robust Inference
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Robust Inference
 - User-Friendly Interface
4. Exploring eBook Recommendations from Robust Inference
 - Personalized Recommendations
 - Robust Inference User Reviews and Ratings
 - Robust Inference and Bestseller Lists
5. Accessing Robust Inference Free and Paid eBooks
 - Robust Inference Public Domain eBooks
 - Robust Inference eBook Subscription Services
 - Robust Inference Budget-Friendly Options
6. Navigating Robust Inference eBook Formats
 - ePub, PDF, MOBI, and More
 - Robust Inference Compatibility with Devices
 - Robust Inference Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Robust Inference
 - Highlighting and Note-Taking Robust Inference
 - Interactive Elements Robust Inference
8. Staying Engaged with Robust Inference

- Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Robust Inference
9. Balancing eBooks and Physical Books Robust Inference
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Robust Inference
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Robust Inference
 - Setting Reading Goals Robust Inference
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Robust Inference
 - Fact-Checking eBook Content of Robust Inference
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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