AFFINE- AND SCALE-EQUIVARIANT M-ESTIMATORS IN LINEAR MODEL

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Abstract: M-estimators of regression parameter vector in linear model, studentized by a suitable affine-invariant and scale-equivariant scale statistic, become affine- and scale-equivariant. We study some asymptotic properties of studentized M-estimators and give a brief review of suitable studentizing statistics, proposed in the literature.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

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