

## DIAGNOSTICS OF REGRESSION SUBSAMPLE STABILITY

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*Abstract:* An asymptotic representation of Bahadur type of the difference of  $M$ -estimators  $\hat{\beta}_{\psi}^{(n)} - \hat{\beta}_{\psi}^{(n-1,l)}$ , i.e. of the difference of estimators of regression coefficients for the full data set and for the set from which the  $l$ -th observation was deleted, is given under the conditions covering the most of  $\psi$ -functions which are at the present time used in the robust statistics, including the discontinuous and re-descending ones. The representation is invariant with respect to the scale of residuals.

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

**Key words and phrases:** -

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