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ON THE ROLE OF CONTAMINATION LEVEL AND THE LEAST FAVOURABLE BEHAVIOUR OF GROSS-ERROR SENSITIVITY

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Abstract: The notion of contamination level is introduced and its characterization for any pair of distribution functions is given. A possibility of reformulation of some basic problems of the robust statistics based on this notion is discussed. Finally, the behaviour of the gross-error sensitivity under the least favourable distribution is studied and the result is illustrated by a numerical example.

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