File 20120322.1402: Notes for WAR: 'all models are wrong but some are useful' from G.E.P. Box's 1979 paper. Reading this week: G.E.P. Box on model-building, Kletz (1992) on HAZAN.

'Robustification' in Box's 1979 paper [1, pp. 4–5] refers to things like removing outliers. This is a method of making models more robust. Also, refining a model by examination of residuals and comparing the residuals to white noise. If the residuals sufficiently resemble white noise, then you have probably extracted all the juice. See the relevant quote in the quotes file on residuals.

References

[1] G. E. P. Box. Robustness in the strategy of scientific model building. Technical report, University of Wisconsin—Madison Mathematics Research Centre, May 1979. DTIC.mil accession number ADA070213, ordered from NTIS on 7th March 2012 for $33.00.