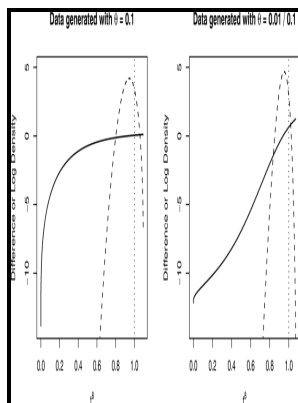# Approximations for saddlepoint densities of M-estimators

[s.n.] - Saddlepoint approximation method

Description: -
-Approximations for saddlepoint densities of M-estimators
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Notes: Thesis (Ph.D.)--University of Toronto, 1998.
This edition was published in 1998

Filesize: 26.510 MB

Tags: #Saddlepoint #approximation #method

Saddlepoint approximations for the distribution of some robust estimators of the variogram

Project Euclid - mathematics and statistics online. Amari, Shu-ichi 1985 Differential-Geometrical Methods in Statistics, Berlin Heidelberg Springer-Verlag, Lecture Notes in Statistics, 28. Empirical Saddlepoint Approximations for Multivariate M- Estimators: Authors use of the empirical distribution function in place of the underlying distribution function F to construct an empirical saddlepoint approximation to the density fn of a general multivariate M-estimator.

Approximations for saddlepoint densities of M

Written in English Edition Notes Thesis Ph. The pdf of the NPEs, on the other hand, becomes increasingly right-skewed and biased.

Approximations for Marginal Densities of M

See about how to correct material in RePEc. In: Series Approximation Methods in Statistics. A comparison of the accuracy of saddlepoint conditional cumulative distribution function approximations Zhang, Juan and Kolassa, John E.

Approximations for Marginal Densities of M

The relative error leads to a more accurate approximation, particularly in the tails.

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