

robust statistics

- ▶ define robust statistics
- ▶ robust measures of center & spread

robust statistics

we define **robust statistics** as measures on which extreme observations have little effect

example

data	mean	median
1, 2, 3, 4, 5, 6	3.5	3.5
1, 2, 3, 4, 5, 1000	169	3.5

	robust	non-robust
center	median	mean
spread	IQR	SD, range

*skewed,
with extreme
observations*

symmetric