Robust covariance esimtation for partially observed functional data

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Introduction

Robust covariance estimation

Simulation studies

References

Introduction

Functional data analysis

$$\mathbf{Y} = \mathbf{X}\boldsymbol{\xi}$$

Partially observed functional data

- Only observed specific interval.

- test the split slides

Robust covariance estimation

Robust local polynomial smoothing via M-estimation

Covaraince estimation

Simulation studies

References