

# 國立中山大學應用數學系

## 學術演講

講 者：鄭宗記 教授

國立政治大學統計學系

講 題：Robust diagnostics for multivariate mixed continuous and categorical data

時 間：2016/10/20（星期四）16:10 ~ 17:00

地 點：理學院四樓理 SC 4009-1 室

茶 會：15:30 於理 SC 4010 室（系辦公室）

### 摘 要

Cheng and Biswas (2008) employ the maximum trimmed likelihood approach to obtain the robust estimators of multivariate location and shape for data mixed with continuous and categorical variables. However, the detection of outliers for this approach relies on the Mahalanobis distances based on the continuous part. In this talk, we apply the forward search of Riani, Atkinson, and Cerioli (2009) to compute the robust log-likelihood values to detect the presence of outliers in a sample of mixed continuous and categorical data with missing values. The bootstrap envelopes for the distribution of log-likelihood values are constructed during the forward search, which take both continuous and discrete parts into account. Real dataset analyses illustrates the performance of the proposed approach.

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