



# Statistical Data Analysis Based on the L1-Norm and Related Methods

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Book Condition: New. Publisher/Verlag: Springer, Basel | This volume contains a selection of invited papers, presented to the fourth International Conference on Statistical Data Analysis Based on the L1-Norm and Related Methods, held in Neuchâtel, Switzerland, from August 4-9, 2002. The contributions represent clear evidence to the importance of the development of theory, methods and applications related to the statistical data analysis based on the L1-norm. | Quantile Functions and Spread for Multivariate Distributions.- A New Definition of Multivariate M-quantiles.- A Depth Function and a Scale Curve Based on Spatial Quantiles.- Sample Quantiles for Locally Dependent Processes.- What are the Limiting Distributions of Quantile Estimators?.- New Selection Indices for University Admissions: A Quantile Approach.- Exploring Transition Data Through Quantile Regression Methods: An Application to U.S. Unemployment Duration.- How to be Pessimistic: Choquet Risk and Portfolio Optimization.- Expected Shortfall and Beyond.- Credit Scoring Using Binary Quantile Regression.- Prediction of 0-1-Events for Short- and Long-memory Time Series.- Nonparametric Quantile Regression with Applications to Financial Time Series.- An Algorithm for Optimal Bandwidth Selection for Smooth Nonparametric Quantile Estimation.- Orthogonal L1-norm Estimation.- L1-Derivatives, Score Functions and Tests.- Optimal Bias Robust M-estimates of Regression.- Robust Bootstrap for S-estimators of Multivariate Regression.- M-tests for Detection of...



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