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P. Manother M. Subbarrayoda Balasi distamuri Papadala On Some Aspects of Outliers in Econometric Models Outliers Detection



Condition New. Publisher/Verlag: LAP Lambert Academic Publishing | Outliers Detection | In the present book, Chapter I gives the introduction about the concept of outliers along with the statistical inference in linear regression model. The various test statistics for detecting outliers such as Maximum Normed Residual, Extreme Studentized Deviation, Studentized Range, Kurtosis, R-Statistic, Maximum Eigen differences Least Medium Squares (LMS) estimator, Mahalanobis Distance, Cooks Distance, DFFITS, DF BETAS, COVRATIO, Scale ratio, Gap Test Statistic and 2-sigma Region have been described...

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