The effect of outliers and the use of M and M-quantile estimation methods in Mixed Linear Models and heteroscedastic processes.

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Abstract

This seminar has the aim to discuss the effect of outliers and the use robust M and Quantile regression approaches in the Mixed Model and in the GARCH model. Thus, this is divided in two topics: I- Robust M-method applied in mixed models with time series covariates. An application to the relation between exposure to air pollution and forced expiratory volume in the first second (FEV1) II- M and M-quantile Regression methods in GARCH model.