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Volume 162

**Sign-based Methods in  
Linear Statistical Models**

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American Mathematical Society

# Sign Based Methods In Linear Statistical Models

**Rose Army**



## **Sign Based Methods In Linear Statistical Models:**

*Sign-based Methods in Linear Statistical Models* M. V. Boldin, Galina I. Simonova, I\_Uri\_Nikolaevich Ti\_urin, 1997-04-22

For nonparametric statistics the last half of this century was the time when rank based methods originated were vigorously developed reached maturity and received wide recognition The rank based approach in statistics consists in ranking the observed values and using only the ranks rather than the original numerical data In fitting relationships to observed data the ranks of residuals from the fitted dependence are used The signed based approach is based on the assumption that random errors take positive or negative values with equal probabilities Under this assumption the sign procedures are distribution free These procedures are robust to violations of model assumptions for instance to even a considerable number of gross errors in observations In addition sign procedures have fairly high relative asymptotic efficiency in spite of the obvious loss of information incurred by the use of signs instead of the corresponding numerical values In this work sign based methods in the framework of linear models are developed In the first part of the book there are linear and factor models involving independent observations In the second part linear models of time series primarily autoregressive models are considered

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