

The Least Trimmed Squares. Part I: Consistency

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Abstract: The consistency of the least trimmed squares estimator (see Rousseeuw [?] or Hampel et al. [?]) is proved under general conditions. The assumptions employed in paper are discussed in details to clarify the consequences for the applications.

Keywords: robust regression; the least trimmed squares; consistency; discussion of assumptions and of algorithm for evaluation of estimator;

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