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DISCUSSION

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This paper proposes a new way of defining trimmed means in the linear model, which differs from earlier proposals by Bickel (1973), Koenker and Bassett (1978) and Ruppert and Carroll (1980). We find the idea of the proposal very interesting. It has the “right” equivariance and asymptotic properties and is thus an attractive (large sample) extension of the trimmed mean in the location case. These properties also hold for the Koenker–Bassett (1978) estimator, but the Welsh estimator has the potential advantage of computational simplicity (if least squares is used as a preliminary estimator). Our remarks will concern the small sample behaviour of the proposed estimator. We wish to