

Table of contents

PREFACE	iii
INTRODUCTION	xiii
PROLOGUE	
Measuring the performance of boundary-estimation methods P. Hall and Marc Raimondo	1
L_1 computation: An interior monologue R. Koenker	15
I. ESTIMATION, TESTING AND CHARACTERIZATION	
Regression rank statistics C. Gutenbrunner.....	33
Unimodality and the asymptotics of M-estimators M. Hallin and I. Mizera	47
L_1 -test procedures for detection of change Marie Huskova	57
Inadmissibility of robust estimators with respect to L_1 norm J. Jurecková and L.B. Klebanov.....	71
Properties of L_1 -residuals S. Morgenthaler.....	79
L_1 -test in linear models: Tests with maximum relative power C. Müller	91
On L_1 -norm estimators in nonlinear regression and in nonlinear error-in-variables models S. Zwanzig.....	101
II. COMPUTATIONAL PROCEDURES AND ALGORITHMS	
A comparison of two LP Solvers and a new IRLS Algorithm for L_1 estimation C. Adcock and N. Meade	119
Exact algorithms to compute the least median of squares estimate in multiple linear regression J. Agullo	133