Accepted Manuscript

Noise benefits to robust M-estimation of location in dependent observations

Yan Pan, Yuhao Ren, Fabing Duan



 PII:
 S0378-4371(18)30347-9

 DOI:
 https://doi.org/10.1016/j.physa.2018.03.027

 Reference:
 PHYSA 19361

To appear in: *Physica A*

Received date : 15 December 2017 Revised date : 14 March 2018

Please cite this article as: Y. Pan, Y. Ren, F. Duan, Noise benefits to robust M-estimation of location in dependent observations, *Physica A* (2018), https://doi.org/10.1016/j.physa.2018.03.027

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

ACCEPTED MANUSCRIPT

Highlights

1: Noise benefits to a robust M-estimator for location estimation in weakly dependent noise.

2: Analytical expression of the asymptotic efficiency of an array of M-estimators for dependent observations.

3: Enhancement of the asymptotic efficiency by tuning the added noise level or type.

Download English Version:

https://daneshyari.com/en/article/7374983

Download Persian Version:

https://daneshyari.com/article/7374983

Daneshyari.com