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ONLINE ISSN : 1348-6365

PRINT ISSN : 1882-2754

JOURNAL OF THE JAPAN STATISTICAL SOCIETY

Vol. 34 (2004) , No. 1 pp.87-99

[\[PDF \(148K\)\]](#) [\[References\]](#)**Asymptotic Confidence Intervals Based on M-procedures in One- and Two-sample Models**Taka-aki Shiraishi¹⁾*1) Department of Mathematical Sciences, Yokohama City University*

Abstract: Asymptotic confidence intervals of location parameters are proposed in one- and two-sample models. These are robust procedures based on scale-invariant M-statistics. The one-sample procedures have the same robustness as Huber's M-estimators. Furthermore although the symmetry of the underlying distribution is needed in the asymptotic theory of Huber's M-estimators, the proposed procedures do not demand the symmetry in the two-sample model. The asymptotic efficiency of the proposed confidence intervals is given by a numerical integration.

Key words: asymptotics, confidence region, M-estimators, robustness

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To cite this article:

Taka-aki Shiraishi; "Asymptotic Confidence Intervals Based on M-procedures in One- and Two-sample Models", *JOURNAL OF THE JAPAN STATISTICAL SOCIETY*, Vol. **34**, pp.87-99 (2004) .



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