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# Resistant estimates for high dimensional and functional data based on random projections

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(Submitted on 13 Jun 2011 (v1), last revised 14 Oct 2011 (this version, v3))

We herein propose a new robust estimation method based on random projections that is adaptive and, automatically produces a robust estimate, while enabling easy computations for high or infinite dimensional data. Under some restricted contamination models, the procedure is robust and attains full efficiency. We tested the method using both simulated and real data.

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