Robust Regression

• **Robust regression** seeks to overcome some limitations of traditional <u>regression analysis</u>.

• A regression analysis models the relationship between one or more <u>independent variables</u> and a <u>dependent variable</u>.

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• Standard types of regression, such as <u>ordinary</u> <u>least squares</u>, have favourable properties if their underlying assumptions are true, but can give misleading results otherwise (i.e. are not <u>robust</u> to assumption violations).

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