

# A New Estimator of Robust Scatter

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December 5, 2011

This talk is about robust estimation of multivariate scatter matrices.

In this first part of the talk, I will frame my field of research by offering a short review of the key concepts and the objectives characterizing the problem of multivariate robust estimation of scatter and present a somewhat more detailed review of the three main family of procedures used to carry robust estimation of multivariate models. Finally, I will outline three important problems common, to varying extend, to all three families of estimation techniques.

The second part of the talk will focus on two separate proposals, both designed to address the problems outlined in the introduction. For each of these proposal, i will explain how it improves upon and addresses the shortcomings of the existing families of estimation approaches.