Subject: maximum likelihood sensitivity to outliers
Posted by Jeremy Bailin on Tue, 07 Jul 2009 22:56:55 GMT
View Forum Message <> Reply to Message

This is much more a numerical analysis question than an IDL question, but I suspect that some people here can point me in the right direction...

I am a big fan of using maximum likelihood estimation to fit distributions without binning (and therefore wrote ML_DISTFIT, which you can find in JBIU). But one problem is that the method is quite sensitive to outliers. Does anyone know (or even better, have an IDL implementation of) a more outlier-robust version of the basic maximum likelihood estimator?

Thanks,
-Jeremy.