Subject: Re: maximum likelihood sensitivity to outliers
Posted by Jeremy Bailin on Wed, 08 Jul 2009 12:21:05 GMT
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On Jul 8, 12:24 am, maurya <ramaury...@gmail.com> wrote:
> On 8 July, 03:56, Jeremy Bailin <astroco...@gmail.com> wrote:
>
>> 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.
>
> A maximum-likelihood routine "MLEfit.pro" given at VIRGO web page may
> be helpful for you.
>
> http://www.ias.u-psud.fr/virgo/html/IDLpro/MLEfit.pro
>
> Cheers
> Maurya

As far as I can tell, that's a standard ML algorithm, same as mine.

-Jeremy.