
Subject: Robust covariance estimate

Posted by [natha](#) on Tue, 28 Mar 2017 19:19:50 GMT

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Hi all,

I am performing a Principal Component Analysis and I would like to use robust computation of the covariance matrix to avoid the outliers affect my results.

I've been reading a little bit about it and it seems that there are many approaches to compute robust covariance estimators.

I didn't find any code for that, only a a Python library which requires the input data matrix to be Gaussian distributed, which is not my case:

http://scikit-learn.org/stable/auto_examples/covariance/plot_robust_vs_empirical_covariance.html

Any ideas or suggestions?

Thanks in advance for your help,
nata
