Multiple Theil-Sen Estimators

Hanxiang Peng

Department of Mathematics
University of Mississippi

Abstract

In this talk, we propose the Theil-Sen estimators (TSE) of parameters in a multiple linear model (LM) based on a multivariate median, generalizing the TSE in a simple LM. It is shown to be robust, consistent and asymptotically normal, and super-efficient for discontinuous errors. Simulations are conducted to compare robustness and efficiency with LSE’s and to validate super-efficiency.