ABSTRACT

The abstract should be in the form of a brief and concise statement of the main results or points of view of the paper, without demonstrations and with a minimum of formulae. It should not exceed 100 words and should be compressed if possible into a single paragraph. It should be written in the third person. The abstract should be typewritten and in a form suitable for immediate publication in the MONTHLY.

In the classical theory of estimation of parameters, the models for the probability distributions are usually restrictive enough to provide (asymptotic) efficient estimators of the parameters. After reviewing this theory, a more practical situation is considered. Being very realistic, broader models are used, only to find that efficient estimators no longer exist. Procedures are then presented that yield good estimators of the parameters of these expanded models. Since these estimators are satisfactory for a large class of distributions, they are described as being robust.

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