

Partial Regression

David W. Scott (Department of Statistics, Rice University)
scottdw@stat.rice.edu

Abstract

Partial regression refers to the situation of fitting regression models when the “good” data are mixed not only with outliers but also with a separate unknown regression process. A few authors have discussed fitting mixtures of regressions, but assume models are known for each. Here, we describe how a partial mixture estimator, L2E, can be extended to partial regression, providing a technique which is also resistant to outliers.