

Gastvortrag

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On robust two-way MANOVA tests with applications to compositional data

Abstract:

We propose robust tests as alternative to the classical Wilks' lambda test in twoway MANOVA with interactions. Based on work of Todorov & Filzmoser [2010] and Van Aelst & Willems [2011] we extend the proposed test statistics for the one-way MANOVA to the two-way case. Monte Carlo simulations are used to investigate the power of the new tests, as well as their robustness against outliers. Finally, we illustrate the use of these robust test statistics on a real data example.

Eingeladen von: Arne Bathke