

Sample of publications addressing regression by minimum sum of absolute errors (MSAE). Alternate keywords for MSAE are:

MSAE, LAV, L1, LAE, LAD
minimum sum of absolute errors,
least absolute value
L1-norm
least absolute error
least absolute deviation.

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L1-norm:

Dodge, Yadolah (ed.) (1987)
Statistical data analysis based on the L1-norm and related methods
Elsevier/North-Holland [Elsevier Science Publishing Co., New York; North-Holland
Publishing Co., Amsterdam] (New York; Amsterdam)
0-444-70273-3

L1:

Van Keilegom, Ingrid and Hettmansperger, Thomas P. (2002)
Inference on multivariate $\$M\$$ estimators based on bivariate censored data
Journal of the American Statistical Association, 97, 328-336
Keywords: Asymptotic normality; Bootstrap; Confidence region; L1; Median; M
ESTIMATION; Right censoring

Hsiau, Shoou-Ren and Yang, Jiing-Ru (2002)
Selecting the last success in Markov-dependent trials
Journal of Applied Probability, 39, 271-281
Keywords: 60G40 (MSC2000); 62L15 (MSC2000); Secretary problem; Optimal
stopping; Backward induction

Stef, André and Tenenbaum, Gérald (2001)
Inversion de Laplace effective
The Annals of Probability, 29, 558-575
Keywords: 60E10 (MSC2000); 11N25 (MSC2000); 40E05 (MSC2000); 44A10
(MSC2000); Laplace transform; effective inversion; Berry-Esseen inequality;
concentration functions; one-sided L1-approximation; lexicographical integers

Pronzato, Luc and Walter, Éric (2001)
Eliminating suboptimal local minimizers in nonlinear parameter estimation

Technometrics, 43, 434-442

Keywords: Global optimization; Local minima; L1 ESTIMATION; M ESTIMATORS; Nonlinear least squares; Robust estimation

Glickman, Hagit (2000)

A best-choice problem with multiple selectors

Journal of Applied Probability, 37, 718-735

Keywords: 60G40 (MSC2000); 62L15 (MSC2000); secretary problems; best-choice; Multiple criteria; multiple choosers; cooperative stopping rules; multivariate stopping rules

Yakir, Benjamin, Krieger, Abba M. and Pollak, Moshe (1999)

Detecting a change in regression: first-order optimality

The Annals of Statistics, 27, 1896-1913

Keywords: 62L10 (MSC1991); 62N10 (MSC1991); Change point detection; Regression; Information bound; Stopping rule

Dodge, Yadolah (ed.) (1997)

L1-statistical procedures and related topics

Institute of Mathematical Statistics (Hayward)

0-940600-43-9

de la Peña, Victor H. and Lai, Tze Leung (1997)

Moments of randomly stopped $\$U\$$ -statistics

The Annals of Probability, 25, 2055-2081

Keywords: 60G40 (MSC1991); 60F25 (MSC1991); 62L12 (MSC1991); Decoupling inequalities; $\$U\$$ -statistics; Wald's equation; Uniform integrability; Martingale; Stopping time

Iida, Takahisa (1994)

A construction method of two level supersaturated designs derived from $\$L12\$$ (Japanese)

Japanese Journal of Applied Statistics, 23, 147-153

Keywords: Fractional factorial design

Dodge, Yadolah (ed.) (1992)

L1-statistical analysis and related methods

Elsevier/North-Holland [Elsevier Science Publishing Co., New York; North-Holland Publishing Co., Amsterdam] (New York; Amsterdam)

0-444-89444-6

Dodge, Yadolah (ed.) (1987)

Statistical data analysis based on the L1-norm and related methods

Elsevier/North-Holland [Elsevier Science Publishing Co., New York; North-Holland Publishing Co., Amsterdam] (New York; Amsterdam)

0-444-70273-3

Devroye, Luc and Györfi, László (1985)
Nonparametric density estimation: the L1 view
John Wiley & Sons (New York; Chichester)
0-471-81646-9

LAE:

Schoder, Volker (2002)
Comment on "Test statistics and sample size formulae for comparative binomial trials with null hypothesis of non-zero risk difference or non-unity relative risk" (1990V9 p1447-1454)
Statistics in Medicine, 21, 1958-1960

Farrington, C. P. (2002)
Reply to comment on "Test statistics and sample size formulae for comparative binomial trials with null hypothesis of non-zero risk difference or non-unity relative risk" (1990V9 p1447-1454)
Statistics in Medicine, 21, 1960-1960

Farahmand, K. and Hannigan, P. (2002)
Large level crossings of random polynomials
Stochastic Analysis and Applications, 20, 299-309
Keywords: random trigonometric polynomial; formulae for number of crossings and maxima

Whittle, Peter (2001)
On the structure of proper Black-Scholes formulae
Probability, Statistics and Seismology: A Festschrift for David Vere-Jones, 243-248
Daley, Daryl J., Thomson, Peter J. and Ogata, Yosihiko
Applied Probability Trust (Sheffield)
Keywords: option pricing; risk-averseness

Frost, Chris and Thompson, Simon G. (2000)
Correcting for regression dilution bias: Comparison of methods for a single predictor variable
Journal of the Royal Statistical Society, Series A, General, 163, 173-189
Keywords: correction methods; Epidemiology; method comparison; regression dilution bias; variance formulae

Ittrich, C., Krause, D. and Richter, W.-D. (2000)
Probabilities and large quantiles of noncentral generalized chi-square distributions
Statistics [Formerly: @J(MaOpfStS)], 34, 53-101
Keywords: spherical samples; elliptically contoured distributions; geometric representation formulae; Exact distributions; exact quantiles; Asymptotic expansions; large deviation quantile approximation; power functions; model correctness; Robustness; Sensitivity

Williams, H. P. and Munford, A. G. (1999)
Formulae for the L_0 , L_1 and L_∞ norms
Journal of Statistical Computation and Simulation, 63, 121-141
Keywords: Linear programming; Curve fitting; Linear model

Hombros, Vassilios (1999)
Errors in the regression lines
Proceedings of the 12th Conference of the Greek Statistical Institute, 584-600
Greek Statistical Institute (Greece)
Keywords: definition formulae; short-cut formulae; Elasticity; accurate results

Watson, Geoffrey (1998)
On the role of statistics in the palaeomagnetic proof of continental drift
The Canadian Journal of Statistics, 26, 383-392

Johnson, Norman L. and Kotz, Samuel (1997)
Oskar Nikolaevich Anderson
Leading personalities in statistical sciences: from the 17th century to the present, 176-178
Johnson, Norman Lloyd (ed.) and Kotz, Samuel (ed.)
John Wiley & Sons (New York; Chichester)
Keywords: Biography; History

Aivazian, S. A. and Kotz, S. (1997)
Login Nikolaevich Bol'shev
Leading personalities in statistical sciences: from the 17th century to the present, 179-180
Johnson, Norman Lloyd (ed.) and Kotz, Samuel (ed.)
John Wiley & Sons (New York; Chichester)
Keywords: Biography; History

LAD:

Caner, Mehmet (2002)
A note on least absolute deviation estimation of a threshold model
Econometric Theory, 18, 800-814
Keywords: LAD-estimator; limit law for the likelihood-ratio test for the threshold parameter

Koenker, Roger and Xiao, Zhijie (2002)
Inference on the quantile regression process
Econometrica, 70, 1583-1612
Keywords: Kolmogorov-Smirnov test; LEHMANN TREATMENT EFFECT; Khmaladze transformation

Shin, Key-Il, Kang, Hee-Jeong and Sim, Songyong (2002)
A new proof of efficiency of LAD estimation in an autoregressive process
Journal of the Korean Statistical Society, 31, 121-128

Keywords: AR(1); LAD estimator; Asymptotic normality; least absolute deviations estimator; Autoregressive process

Ghosh, Malay and Chen, Ming-Hui (2002)

Bayesian inference for matched case-control studies

Sankhya, Series B, Indian Journal of Statistics, 64, 107-127

Keywords: Likelihood; Conditional; unconditional; logit link; Probit link; complementary log link; gall-bladder disease; Hypertension

Salsburg, David (2001)

The lady tasting tea: how statistics revolutionized science in the twentieth century

W. H. Freeman & Co (New York)

0-7167-4106-7

Furno, Marilena (2001)

LAD estimation with random coefficient autocorrelated errors

Computational Statistics and Data Analysis, 36, 511-523

Keywords: thick-tailed distributions; Least absolute deviation; random coefficient autocorrelation; RCA; conditional heteroskedasticity; ARCH

Stone, M. (2001)

Florence Nightingale, 1820-1910

Statisticians of the centuries, 171-175

Heyde, C. C. (ed.) and Seneta, E. (ed.)

Springer-Verlag Inc (Berlin; New York)

Keywords: history of statistics in the 19th century; Biography; photograph; "Lady with the Lamp"; statistics in hospital reform

Hertz, S. (2001)

Ladislaus von Bortkiewicz, 1868-1931

Statisticians of the centuries, 273-277

Heyde, C. C. (ed.) and Seneta, E. (ed.)

Springer-Verlag Inc (Berlin; New York)

Keywords: history of statistics in the 20th century; Biography; photograph; Q^2 -coefficient of dispersion; Prussian cavalry horse kicks; law of small numbers

Biliias, Yannis, Chen, Songnian and Ying, Zhiliang (2000)

Simple resampling methods for censored regression quantiles

Journal of Econometrics, 99, 373-386

Keywords: Least absolute deviations; Linear programming; LAD

Cain, Michael, Law, David and Peel, David A. (2000)

Testing for statistical and market efficiency when forecast errors are non-normal: The NFL betting market revisited

Journal of Forecasting, 19, 575-586

Keywords: Negative binomial distribution; National Football League; point spread; least

absolute deviation estimator; LAD estimator; [The Handicappers Point Spread Notebook](#)

Honda, Toshio (2000)

Nonparametric estimation of the conditional median function for long-range dependent processes

Journal of the Japan Statistical Society, 30, 129-142

Keywords: Long-range dependence; Linear process; local LAD regression; Bandwidth; Asymptotic normality

Kim, Tae Soo, Kim, Hae Kyung and Choi, Seung Hoe (2000)

Asymptotic properties of LAD estimators of a nonlinear time series regression model

Journal of the Korean Statistical Society, 29, 187-199

Keywords: Nonlinear regression; asymptotic properties of estimators; Least absolute deviations

Bhatti, M. I. and Khan, I. H. (2000)

Complex versus Simplex model: An example of estimation using Bangladeshi agricultural data

Journal of Statistics and Management Systems, 3, 295-304

Keywords: Statistics in agriculture

Moreno, Marta and Romo, Juan (2000)

Bootstrap tests for unit roots based on LAD estimation

Journal of Statistical Planning and Inference, 83, 347-367

Keywords: Autoregressive process; Least absolute deviation

Zhao, Lincheng (2000)

Some contributions to M -estimation in linear models

Journal of Statistical Planning and Inference, 88, 189-203

Keywords: least absolute deviations (LAD estimation); Analysis of variance; Asymptotics

Koenker, Roger and Portnoy, Stephen (2000)

Some pathological regression asymptotics under stable conditions

Statistics & Probability Letters, 50, 219-228

Keywords: Median regression; LAD regression; Stable law; Data depth

Puig, Pedro and Stephens, Michael A. (2000)

Tests of fit for the Laplace distribution, with applications

Technometrics, 42, 417-424

Keywords: Anderson-Darling statistic; Cramér-von Mises statistic; Double exponential; Goodness of fit; Kolmogorov-Smirnov statistics; LAD regression; Watson statistic; Least absolute deviations

Chen, Xiru and Jin, Mingzhong (1998)

Some remarks concerning the consistency of LS and LAD estimate of multiple regression

Acta Mathematicae Applicatae Sinica (English series), 14, 121-128
Keywords: Least squares; Least absolute deviation

Furno, Marilena (1998)
Estimating the variance of the LAD regression coefficients
Computational Statistics and Data Analysis, 27, 11-26
Keywords: Covariance matrix; Jackknife

Rahman, M. Sayedur (1998)
A statistical analysis of a road safety situation and its evolution in Bangladesh
Computational Statistics [Formerly: Computational Statistics Quarterly], 13, 539-550
Keywords: Ridge regression; Least squares

Liu, Z. and Jang, M.-Y. (1998)
Asymptotic theory of smoothed LAD estimates in linear regression models
International Journal of Mathematical and Statistical Sciences, 7, 61-75
Keywords: L_1 -norm; Least absolute deviation; Robust; smooth; density estimation in nonparametric inference; Linear regression; nonparametric asymptotic efficiency

Choi, Seung Hoe and Kim, Hae Kyung (1998)
Asymptotic properties of LAD estimators in censored nonlinear regression model
Journal of the Korean Statistical Society, 27, 101-112
Keywords: Least absolute deviation

Kang, Hee-Jeong and Shin, Key-Il (1998)
Strong representations for LAD estimators in AR(1) models
Journal of the Korean Statistical Society, 27, 349-358
Keywords: Least absolute deviation

Bhuyan, K. C., Nuruzzaman, M. and El-Figih, Y. B. (1998)
Fertility differentials in rural Bangladesh: A discriminant analysis approach
Journal of Statistical Studies, 18, 11-22
Keywords: social sciences; Discriminant analysis