Regression, Robustness, Imprecision, and “Trust”

*Some ideas on imprecise regression*

Jochen Einbeck
jochen.einbeck@durham.ac.uk

*Workshop on Principles and Methods of Statistical Inference with Interval Probability — Durham, 12-16 May 2008*
Imprecision as Lack of Trust

Notion 1:

Imprecision in regression arises as a consequence of lack of trust into (some part of) the data at hand.
Imprecise Vision

A bright and sunny day in São Paulo....
Imprecision as Design-Sensitivity

Notion 2:

Imprecision in regression reflects the sensitivity to changes of design (-weights) of the regression problem under consideration.
References
