

Abstract

In this thesis, four time series Robust Regression Methods (Trend) have been used, which gives accurate results even in the presence of outliers in the data set named as Repeated median (RM), Median (MED), Least Trimmed Square (LTS) and Least Median of Square (LMS), Moreover, four different Scale Estimators are used to measure the local variability named as, Median Absolute Deviation (MAD), Q_n (Rousseeuw's and Croux's; 1993), S_n (Rousseeuw's and Croux's; 1993) and Length of Shortest Half (LSH), whereas, four different outlier detection methods have been used named as, Trimming (T), Downsizing large values (L), Downsizing Moderate values (M) and Winsorization (W).