

# Resistant estimates for high dimensional and functional data based on random projections

Ricardo Fraiman \*, and Marcela Svarc \*\*

*\*Universidad de San Andrés, Argentina and Universidad de la República, Uruguay.*

*\*\* Universidad de San Andrés and CONICET, Argentina.*

## ABSTRACT

We propose a new robust estimation method based on random projections that is adaptive and, automatically produces a robust estimate, while enabling easy computations for high or infinite dimensional data. Under some restricted contamination models, the procedure is robust and attains full efficiency. We tested the method using both simulated and real data.