# FOREWORD

The present issue of *REVSTAT – Statistical Review* contains a selection of papers, both invited and contributed, presented at the **International Conference on Robust Statistics – *ICORS2006*** that took place in Lisbon, Portugal, from 16 to 21 July, 2006.

The event was organized under the auspicious of the *Centre for Mathematics and its Applications – CEMAT*, an R&D from the Technical University of Lisbon, Portugal and the European Science Foundation (through the SACD Network).

The *ICORS* conference brought together leading researchers in Robust Statistics and described the state of the art in the area. The meeting also provided an important forum for discussion of future directions and applications of robust statistical methods. Thanks are due to our colleagues of the Scientific Committee (Ana Bianco from the University of Buenos Aires, Argentina, Graciela Boente from the University of Buenos Aires, Argentina, Frank Critchley from the Open University, UK, Christophe Croux from the Catholic University of Leuven, Belgium, Luisa Fernholz from the Temple University, USA, Peter Filzmoser from the Vienna University of Technology, Austria, Ursula Gather from the University of Dortmund, Germany, Ricardo Maronna from the National University of La Plata, Argentina, Hannu Oja from the University of Tampere, Finland, Elvezio Ronchetti from the University of Geneva, Switzerland, Peter Rousseeuw from the University of Antwerp, Belgium, David Tyler from the Rutgers University, USA, Roy Welsch from the Massachusetts Institute of Technology, USA and Victor Yohai from the University of Buenos Aires, Argentina) who organized the scientific program of the conference and to the referees of the submitted papers whose punctual contribution has been essential to the present edition. We also express our gratitude to all the speakers for the high scientific standards of the *ICORS2006*.

Unfortunately it has not been possible to condense all the contributions into a single special issue, due to lack of space. Only seven papers have been selected.

The papers in this volume give an overview of the use of robust procedures, taking into account theoretical approaches, computational analysis or challenging applied problems. Davies and Gather discuss the fundamental concept of breakdown point for equivariant functionals, while Hennig and Kutlukaya study the choice and the design of loss functions. Victoria-Feser or Spangl and Dutter deal with technical problems in the use of robust procedures for specific models – the former adapts indirect inference to a generalized linear latent variable model and the latter points out to robust spectral density estimation. Zioutas *et al.* look into robust regression. Robust discriminant analysis methods are compared in the study of Todorov and Pires. Welsch and Zhou discuss the use of robust methods in investment management.

Finally we would like to thank our colleagues of the Local Organizing Committee (Peter Rousseeuw from the University of Antwerp, Belgium, Conceição Amado, Rosário Oliveira and Isabel Rodrigues, all from the Technical University of Lisbon, Portugal and Carla Pereira from the University of Oporto, Portugal) for their diligent work on the organization of the conference.

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