

Contents

1	Introduction	5
2	Definition of nonlinear trimmed estimators	10
2.1	Least trimmed squares	11
2.2	Definition of maximum trimmed likelihood	12
2.3	Common framework for LTS and MTLE: general trimmed estimator	14
3	Consistency of GTE in nonlinear regression models	15
3.1	Alternative definition of GTE, notation	15
3.2	Assumptions	17
3.3	Normal equations	22
3.4	Consistency of general trimmed estimator	24
3.5	Identification condition	34
3.5.1	Nonlinear least trimmed squares	37
3.5.2	Maximum trimmed likelihood	40
4	Consistency of GTE in limited-dependent-variable models	41
5	Examples of trimmed estimators	44
5.1	Nonlinear regression models	44
5.2	Limited-dependent-variable models	46
5.2.1	Truncated regression	46
5.2.2	Censored regression	49
6	Computation of trimmed estimators	51

6.1	Subsample selection and estimation	51
6.2	Differential evolution	52
7	Conclusion	54
A Proofs of lemmas and other auxiliary propositions		56