Robust Functional Linear Regression in RKHS JUN FAN

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Functional data analysis is concerned with inherently infinite dimensional data such as curves or images. It attracts more and more attentions due to its successful applications in many areas. In this talk we consider a reproducing kernel Hilbert space (RKHS) approach to robust functional linear regression. The proposed estimator can achieve the minimax optimal rate of convergence. Despite of the infinite dimensional nature of functional data, we show that the algorithm is easily implementable.