在混亂母數種類中使用發散性測度藉觀局部敏感分析

This paper considers the use of local φ-divergence measures between posterior distributions under classes of perturbations in order to investigate the inherent robustness of certain classes. The smaller value of the limiting local φ-divergence, implies more robustness fo r the prior or the likelihood. In this paper, two kinds of the perturbations (prior and likelihood) are considered for the local sensitivity analysis. In addition, we also consider the cases when the likelihood comes from the class of weighted distributions. Finally some numerical examples are considered which provides measures of robustness.