

DETECTING INFLUENTIAL OBSERVATIONS IN MULTIVARIATE SPATIAL LINEAR MODELS

MILITINO, A.F., PALACIOS, M.B. and UGARTE, M.D. Universidad Pública de Navarra, Pamplona, España.

The aim of this paper is to detect influential observations for both estimation of the location parameters and prediction in a multivariate spatial linear model. The diagnostics that we propose are a natural extension of those already proposed in the univariate spatial case. They are also based on case-deletion idea which is a basic tool in evaluating statistical models. In order to avoid the difficulties of computation in the multivariate case, we provide formulae which make the procedure feasible. An illustration of the results will be given using a real data set.