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during the last decades the evolution of theoretical statistics has been marked by a considerable expansion of the number of mathematically and computationally tractable models faced with this inflation applied statisticians feel more and more uncomfortable they are often hesitant about their traditional typically parametric assumptions such as normal and iid arma forms for time series etc but are at the same time afraid of venturing into the jungle of less familiar models the problem of the justification for taking up one model rather than another one is thus a crucial one and can take different forms a if i q do observations suggest the use of a different model from the one initially proposed e g one which takes account of outliers or do they render plausible a choice from among different proposed models e g fixing or not the value of a certain parameter b t l q l l r q l i i m h q how is it possible to compute a distance between a given model and a less or more sophisticated one and what is the technical meaning of such a distance c b q e to

what extent do the qualities of a procedure well adapted to a small model deteriorate when this model is replaced by a more general one this question can be considered not only as usual in a parametric framework contamination or in the extension from parametric to non parametric models but also

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