1086-VI-2959 **Guy-vanie M Miakonkana*** (gmm0006@auburn.edu), 221 Parker Hall, Auburn University, Auburn, AL 368349, and **Ash Abebe**. Rank Based Group Variables Selection in Linear Models.

We develop a new group variable selection method that removes unimportant groups effectively in linear regression models. The proposed method is based on a penalized rank dispersion function and is robust to outliers in the response direction. We establish the asymptotic normality and the oracle property of the resulting estimator. Numerical studies indicate that our rank-based method performs better than the adaptive lasso for both light and heavy-tailed error distribution. (Received September 26, 2012)