

empirical level $H_0 : \beta_1 = 0$

optimal

bisquare

lqq

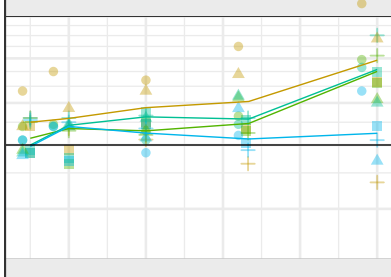
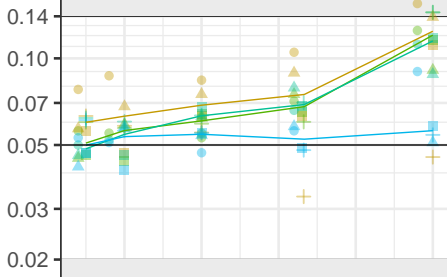
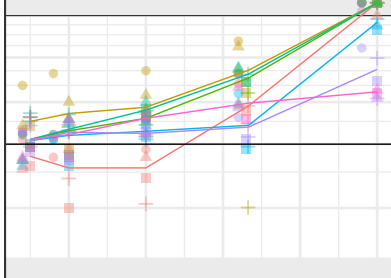
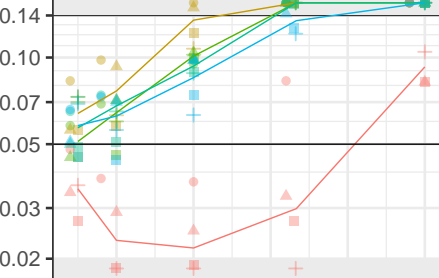
Hampel

Estimator

- MMrobust.Wssc
- MM. Avar₁
- MM.Wssc
- SMD.W τ
- SMDM.W τ
- MM q_T.Wssc
- MM q_E.Wssc

n

- 25
- 50
- 100
- 400



p/n