

**SOME ROBUST RIDGE ESTIMATORS: A COMPARATIVE STUDY****Abdulrasheed Bello Badawairea\*, Kayode Ayindeb, M. L. Danyaroc, Umar A. Ahmedd**

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**DOI: 10.5281/zenodo.3591003****KEYWORDS:** Multicollinearity, Outlier(s), Robust Ridge, Robust Generalised Ridge.**ABSTRACT**

In the presence of multicollinearity and outliers, the Ordinary Least Square estimator is found to be inefficient due to the inflated standard errors. In this paper, some forms of Generalized Ridge regression parameters proposed by Fayose and Ayinde (2019) were combined with robust estimators to estimate the parameters of linear regression model when multicollinearity and outliers are jointly evident. Linear regression models with three and five regressors ( $p = 3$  and  $p = 5$ ), three levels of multicollinearity ( $\rho = 0.900, 0.990$  and  $0.999$ ), three levels of percentages of outliers ( $n1\% = 5\%, 10\%$  and  $20\%$ ), three levels of magnitude of outliers ( $\sigma_{outliers}^2 = 10, 100$  and  $250$ ) and three levels of sample size ( $n = 20, 40$  and  $100$ ) were considered through Monte Carlo experiments. The experiments were carried out 1000 times, and the performances of these combined estimators and Ordinary Least Square were investigated and compared using the Mean Square Error (MSE) criterion. Results show that the Maximum form of Fayose and Ayindes' modified Generalized Ridge parameter of Troskie and Chalton (1996) when combined with robust Least Absolute Deviation estimator ( $\hat{\alpha}_{LADF1}^{max}$ ) consistently performed more efficiently than all other methods of parameter estimation of linear regression model considered. It also shows that increasing the sample size, the number of explanatory variables, degree of multicollinearity, the magnitude of outliers and percentage of outliers affect the efficiency of these estimators.

**INTRODUCTION**

Ordinary Least Squares (OLS) estimator is the most popular estimator used in estimating the parameters of the linear regression model. This estimator is the Best Linear Unbiased Estimator when all the assumptions of the Classical Linear Regression Model are met (Fonby, 1984; Maddala, 2002).

One of the problems encountered in regression analysis is the existence of outlier(s) in a dataset which is one of the violations in the classical linear regression model. Outlier(s) renders the OLS residuals to be non-normal. Consequently, the OLS estimator will be inefficient, and the estimates obtained from it will be imprecise as a result of the inflated error variance (Ayinde et al., 2015). The following estimation techniques are developed to handle the problems of outliers; M estimator proposed by Huber (1964), MM estimator proposed by Yohai (1987), S estimator proposed by Rousseeuw and Yohai (1984), LAD estimator proposed by Dielman (1984), LTS proposed by Rousseeuw, P. J. and Van Driessen, K. (1998). Different researchers such as Neykov and Neytchev (1991), Atkinson and Weisberg (1991), Stronberg (1993), Rousseeuw and Van Driessen (1999), Agullo (2001), Jung (2005), Li (2005), Cizek (2005) and Rousseeuw and Van Driessen (2006) also suggested different algorithms for computing the LTS estimates.

Multicollinearity is another problem encountered when estimating the parameters of the linear regression model using OLS. It arises when two or more predictors move precisely in step with each other (Murray, 2006). If multicollinearity exists in a dataset, the OLS estimator will be inefficient due to the inflated variance. Multicollinearity can as well lead to erroneous conclusions and can render the actual regression coefficients insignificant (Chatterjee and Hadi, 2006; Chatterjee et al., 2000). Estimators to handle this problem includes Stein estimator (Stein, 1960), Ridge regression estimator (Hoerl and Kennard, 1970), Principal Components Regression estimator (Massy, 1965), Partial Least Squares Regression estimator (Wold, 1966), and Least Absolute Shrinkage and Selection Operator (LASSO) proposed by Tibshirani (1996), Liu estimator (2003), modified ridge-type estimator (Lukman et al. 2019) and others.



Multicollinearity and outlier problem can exist together in a dataset. Research works done to handle these problems jointly includes robust M estimator for ridge regression proposed by Holland (1973), robust regression methods based on M, MM, S, and GM estimators proposed by Samkar and Alpu (2010), ridge regression with M, MM, S, LTS, LMS and LAD introduced by Lukman et al., (2014), Ridge Least Absolute Value Estimator proposed by Pfaffenberger & Dielman (1990), Ridge MM estimator proposed by Habshah & Marina (2007), ridge regression based on robust MM estimator for high dimensional data developed by Maronna (2011).

This article aims to investigate the performances of some ridge regression estimators when combined with some robust regression estimators to combat the problems of outliers and multicollinearity in a linear regression model.

## MATERIALS AND METHODS

Consider the standard linear regression model of the form:

$$Y = X\beta + U \quad (1)$$

where  $Y$  is an  $n \times 1$  random vector of dependent variable,  $X$  is an  $n \times p$  matrix with full rank,  $\beta$  is a  $p \times 1$  vector of estimable parameters, and  $U$  is an  $n \times 1$  random vector of residuals distributed as  $N(0, \sigma^2 I_n)$ . The Ordinary Least Squares estimator of  $\beta$  is

$$\hat{\beta}_{OLS} = (X'X)^{-1}X'Y \quad (2)$$

Let  $T$  be an orthogonal matrix, satisfying  $T'X'XT = \Lambda = diag(\lambda_1, \lambda_2, \dots, \lambda_p)$ , where  $\Lambda$  is a diagonal matrix of order  $p \times p$  with diagonal elements  $\lambda_1, \lambda_2, \dots, \lambda_p$  as the eigen values of  $X'X$ .  $T$  and  $\Lambda$  are the matrices of eigen vectors and eigen values, respectively. Hence, the canonical form of model (1) is:

$$Y = Z\alpha + U \quad (3)$$

where  $Z = XT$  and  $\alpha = T'\beta$ .

Hence, the OLS estimator of  $\alpha$  is:

$$\hat{\alpha}_{OLS} = \Lambda^{-1}Z'Y \quad (4)$$

### 2.1 Robust Estimators

#### M Estimator

M-estimator proposed by Huber (1964) perform parameter estimation by minimizing the sum of a less rapidly increasing function of the residuals. It performs better when the outliers are in the y-direction but less robust to leverage. The objective function of M estimate is given by:

$$\min \sum_{i=1}^n \rho \left( \frac{u_i}{s} \right) = \min \sum_{i=1}^n \rho \left( \frac{y_i - z'_i \hat{\alpha}_i}{s} \right) \quad (5)$$

where  $s$  is the scale estimate obtained as function of residuals and is estimated by

$$S = \frac{\text{median}|U_i - \text{median}(U_i)|}{h} \quad (6)$$

When  $n$  is large, an appropriate choice of  $h$  makes  $S$  an approximately unbiased estimator of  $\sigma$ .

To minimize (5), a system of normal equations is solved by taking partial derivative with respect to  $\beta$  and equating them to zero, which gives

$$\sum_{i=1}^n X_i \psi \left( \frac{y_i - z'_i \hat{\alpha}_i}{s} \right) = 0 \quad (7)$$

Where  $\psi$  is  $\rho'$  and  $Z_i$  is the  $i^{th}$  observation. Then Iterative Reweighted Least Squares (IRLS) or nonlinear optimization techniques is used to solve these equations.

#### MM-Estimator

MM- estimator proposed by Yohai (1987), is the combination of the high breakdown value estimator and M-estimator. By this estimator, parameter estimates are obtained from multiple M-estimation that uses the S-estimation procedure to minimize the scale of the residuals. The procedure involved the following three stages:



1. Initial estimates  $\hat{\alpha}^{(1)}$  found using a high breakdown point estimator are used to compute the initial residuals  $U_i^{(1)}$ .
  2. M-estimate of the scale of residuals  $S_n$  are computed using the initial estimate of residuals  $U_i^{(1)}$  in step 1.
  3. M-estimates of regression coefficients are obtained from Weighted Least Squares (WLS) whose first iteration uses the residual scale  $S_n$  from step 2 and the estimates of residuals  $U_i^{(1)}$  from step 1
- $$\sum_{i=1}^n Z_i w_i \left( \frac{U_i^{(1)}}{S_n} \right) = 0 \quad (8)$$
4. Residuals from the initial Weighted Least Squares (WLS) in step 3 are used to construct new weights, which again is used in Weighted Least Squares estimation. The process is continually reiterated until convergence.

### S-Estimator

S-estimator proposed by Rousseeuw and Yohai (1984), is a high breakdown value that minimize the dispersion of residuals. S-estimator minimize the dispersion in residuals as the solution of

$$\frac{1}{n} \sum_{i=1}^n \psi \left( \frac{U_i}{s} \right) = K \quad (9)$$

Where K is a constant.

### Least Trimmed Squares Regression Estimator

Another estimator proposed by Rousseeuw (1984), is the Least Trimmed Squares (LTS) regression. It is also a high breakdown value method that minimizes the sum of the trimmed squared residuals. LTS estimator is

$$\hat{\alpha}_{LTS} = \operatorname{argmin} (\sum_{i=1}^h U_i^2) \quad (10)$$

Where h is defined in the range  $\frac{n}{2} + 1 \leq h \leq \frac{3n+P+1}{4}$ , n and P representing sample size and number of parameters in the model.

### Least Absolute Deviation Estimator

Least Absolute Deviation (LAD) regression proposed by Dielman (1984) is very resistant to observations with unusual Y values. Estimates are obtained by minimizing the sum of the absolute values of the residuals.

$$\min \sum_{i=1}^n |U_i| = \min \sum_{i=1}^n |Y_i - Z_i \hat{\alpha}| \quad (11)$$

LAD fails to account for leverage (Mosteller and Turkey 1977), and thus has a breakdown point of zero.

### Generalized Ridge Estimator

The Generalized Ridge estimator of  $\alpha$  is given by:

$$\hat{\alpha}_{GR} = [I - K(\Lambda + K)^{-1}] \hat{\alpha}_{OLS} \quad (12)$$

Where  $K = \operatorname{diag}(k_1, k_2, \dots, k_p)$ , is a p x p diagonal matrix whose elements  $k_1, k_2, \dots, k_p$  are the p different ridge parameters corresponding to p different regressors considered. Therefore, the Generalized Ridge estimator of  $\beta$  is

$$\hat{\beta}_{GR} = T \hat{\alpha}_{GR} \quad (13)$$

The mean square error of Generalized Ridge estimator is:

$$MSE(\hat{\alpha}_{GR}) = \sigma^2 \sum_{i=1}^p \lambda_i / (\lambda_i + k_i)^2 + \sum_{i=1}^p k_i^2 \hat{\alpha}_i^2 / (\lambda_i + k_i)^2 \quad (14)$$

While the MSE of  $\hat{\alpha}_{OLS}$  is given by:

$$MSE(\hat{\alpha}_{OLS}) = \sigma^2 \sum_{i=1}^p 1/\lambda_i \quad (15)$$



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The generalized ridge parameters used in this study are those proposed by Fayose and Ayinde (2019).

Fayose and Ayinde (2019) proposed some generalized ridge parameters by taking the Minimum (MIN), Maximum (MAX), Mid-Range (MID), Arithmetic Mean (AM), Median (MD), Geometric Mean (GM) and Harmonic Mean (HM) of eigen values ( $\lambda_i$ ) of  $X'X$  matrix to(of) the ridge parameter estimators proposed by Nomura (1988), Troskie and chalton (1996), Firinguetti (1999), Batach *et. al* (2008), Dorugade (2016) and Lukman and Ayinde (2017).

The estimators of generalized ridge parameters used in this study are the modification of Troskie and Chalton (1996) and Firinguetti (1999) by Fayose and Ayinde. The generalize ridge parameter by Troskie and Chalton is:

$$k_{TC} = \lambda_i \sigma^2 / (\lambda_i \hat{\alpha}_i^2 + \sigma^2) \quad (16)$$

While that of Firinguetti is computed as:

$$k_F = \lambda_i \sigma^2 / (\lambda_i \hat{\alpha}_i^2 + (n - p) \sigma^2) \quad (17)$$

Where n is the sample size and p is the number of independent variables in the model.

Hence, the generalized ridge parameters used are:

$$k_{FA1}^{min} = \lambda_{min} \sigma^2 / (\lambda_{min} \hat{\alpha}_i^2 + \sigma^2) \quad (18)$$

Where  $\lambda_{min}$  = minimum ( $\lambda_i$ ), i= 1, 2, ..., p

$$k_{FA1}^{max} = \lambda_{max} \sigma^2 / (\lambda_{max} \hat{\alpha}_i^2 + \sigma^2) \quad (19)$$

Where  $\lambda_{max}$  = maximum ( $\lambda_i$ ), i= 1, 2, ..., p

$$k_{FA1}^{mid} = \lambda_{mid} \sigma^2 / (\lambda_{mid} \hat{\alpha}_i^2 + \sigma^2) \quad (20)$$

Where  $\lambda_{mid} = (\lambda_{max} + \lambda_{min}) / 2$

$$k_{FA1}^{md} = \lambda_{md} \sigma^2 / (\lambda_{md} \hat{\alpha}_i^2 + \sigma^2) \quad (21)$$

Where  $\lambda_{md}$  = median ( $\lambda_i$ ), i= 1, 2, ..., p

$$k_{FA1}^{gm} = \lambda_{gm} \sigma^2 / (\lambda_{gm} \hat{\alpha}_i^2 + \sigma^2) \quad (22)$$

Where  $\lambda_{gm} = (\lambda_1 \times \lambda_2 \times \dots \times \lambda_p)^{\frac{1}{p}}$

$$k_{FA1}^{hm} = \lambda_{hm} \sigma^2 / (\lambda_{hm} \hat{\alpha}_i^2 + \sigma^2) \quad (23)$$

Where  $\lambda_{hm} = p / \sum_{i=1}^p \frac{1}{\lambda_i}$ .

Following a similar fashion, these forms are again applied to equation (17).

### Robust Generalized Ridge Estimator

The robust generalized ridge estimator used in this study that jointly solve the problems of multicollinearity and outliers is given by

$$\hat{\alpha}_{RGR} = [I - K_{RobustFA}(\Lambda + K_{RobustFA})^{-1}] \hat{\alpha}_{Robust} \quad (24)$$

Where  $K_{RobustFA}$  are the Fayose and Ayindes' generalized ridge parameters computed from robust (M, MM, S, LTS, LMS and LAD) estimates instead of the usual OLS estimates, and  $\hat{\alpha}_{Robust}$  is the robust (M, MM, S, LTS, LMS, LAD) estimator of the model parameters.

$$\text{e.g, } k_{RobustFA1}^{min} = \lambda_{min} \sigma_{Robust}^2 / (\lambda_{min} \hat{\alpha}_{Robusti}^2 + \sigma_{Robust}^2) \quad (25)$$

$$k_{RobustFA2}^{min} = \lambda_{min} \sigma_{Robust}^2 / (\lambda_{min} \hat{\alpha}_{Robusti}^2 + (n - p) \sigma_{Robust}^2). \quad (26)$$

Where equation (25) and (26) are the robust minimum forms of Fayose and Ayinde's modified ridge parameters of Troskie and Chalton (1996) and Firinguetti (1999) respectively.

**Simulation Study**

In this paper, a Monte-Carlo experiment was carried out. The relation that yield the predictant is:

$$Y = X\beta + U \quad (27)$$

The procedure adopted by [20] and Kibria (36) was used to generate the predictors, the procedure is:

$$X_{ti} = (1 - \rho^2)^{\frac{1}{2}}Z_{ti} + \rho Z_{tp} \quad (28)$$

Where  $Z_{ti}$  are the standard normal and independently distributed random variables, each with mean zero and unit variance,  $\rho$  is the degree of relationship between any two predictors, which is varied as  $\rho = (0.900, 0.990, 0.999)$  so as to study the effect of variation in degrees of multicollinearity.

The error term was simulated to have a Gaussian mixture, i.e.  $U_t \sim (1 - n1\%)N(0,1) + n1\%N(0, \sigma_{outliers}^2)$ . Where  $n1\% = (5\%, 10\%, 20\%)$  were the percentages of outliers injected into the data, and  $\sigma_{outliers}^2 = (10, 100, 250)$  is the magnitude of outliers considered.

The number of predictors were varied as  $p = (3, 5)$  so as to study the impact of increase in number of predictors in the model. When  $p = 3$ , the true parameter values were fixed as:  $\beta_1 = 0.8, \beta_2 = 0.1, \beta_3 = 0.6$ , and when  $p = 5, \beta_1 = 0.6, \beta_2 = 0.3, \beta_3 = 0.2, \beta_4 = 0.15$  and  $\beta_5 = 0.7$ , such that  $\beta'\beta = 1$  in both cases.

To investigate the impact of sample size on the performance of these estimators, three sample sizes were considered,  $n = 20, 40, 100$ .

This experiment is replicated 1000 times and at each stage, the MSE is computed. The MSE of all the estimators is average over the number of replications and parameters as:

$$AMSE(\hat{\beta}) = \frac{1}{1000} \sum_{i=1}^p \sum_{j=1}^{1000} (\hat{\beta}_{ij} - \beta_i)^2. \quad (29)$$

This criterion was used in investigating the performances of these estimators.

**DISCUSSION OF RESULTS**

The average of the estimated MSE of OLS and seventy-two (72) other robust generalized ridge estimators over the number of parameters of a varying number of predictors at different sample sizes, the magnitude of outliers, levels of multicollinearity and percentage of outliers are presented in Table 1 to Table 9 at the Appendix. From Table 1 to Table 9, we observed that, at a fixed magnitude of outliers, number of explanatory variables, levels of multicollinearity and percentage of outliers, as sample size increase, the AMSE of the estimators' decreases. The AMSE of the estimators increases with an increase in the magnitude of outliers.

Also, AMSE increases as the number of explanatory variables increase and as levels of multicollinearity increases.  $\hat{\alpha}_{LADF41}^{max}$  Consistently has the smallest values of AMSE, even though  $\hat{\alpha}_{LADF41}^{mid}$  compete with it favourably. OLS consistently has the largest values of AMSE, at all the levels of sample size, magnitude of outliers, number of explanatory variables, levels of multicollinearity and percentage outliers considered.

**CONCLUSION**

In this study, the performances of some forms of Generalized Ridge parameters proposed by Fayose and Ayinde (2019) when combined with Robust estimators to jointly combat the problems of multicollinearity and outliers were evaluated and compared using the MSE criterion.

From the simulation study, it's found that the maximum form of Fayose and Ayinde's modified generalized ridge parameter by Troskie and Chalton (1996) when combined with robust LAD estimator outperformed all other methods of estimating the unknown regression parameters and is therefore, recommended as the most suitable estimator among the various estimators considered, when jointly faced with the problems of multicollinearity and outliers.



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## APPENDIX

*Table 1: AMSE of the estimators when n = 20 and  $\sigma_{outlier}^2$  (magnitude of outliers) = 10*

ESTI MAT ORS	NUMBER OF EXPLANATORY VARIABLES																	
	3										5							
	DEGREES OF MULTICOLLINEARITY										DEGREES OF MULTICOLLINEARITY							
	0.900			0.990			0.999			0.900			0.990			0.999		
	% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS	
	5%	%	5%	%	5%	%	5%	%	5%	%	5%	%	5%	%	5%	%	5%	%
OLS	1.9 202 91	3.2 742 3	6.2 438 32	13. 003 15	32. 974 31	106 .14 29	198 .34 69	376 .55 65	868 .80 67	2.4 468 15	5.3 383 88	11. 43 42	27. 313 64	.27 141 867	94. 55 39	241 .02 51	607 2.5 05	153 16
	1.7 673 47	3.0 177 06	5.7 790 34	11. 958 86	30. 302 04	97. 595 18	182 .42 61	347 .37 03	801 .35 46	2.2 634 94	4.9 296 18	10. 563 35	25. 246 81	40. 878 78	87. 436 79	224 436 79	560 .14 54	141 0.8 16
	0.9 416 32	1.6 325 72	3.5 102 43	5.7 941 25	13. 077 47	47. 277 22	83. 889 95	161 .37 86	410 .15 2	1.2 864 47	2.7 364 78	6.2 137 82	11. 290 93	20. 862 21	47. 101 14	95. 883 04	284 .61 01	818 .48 64



MMI DFA2	1.0 506	1.7 775	3.7 609	5.9 635	13. 221	47. 821	83. 991	161. .71	410. .63	1.3 841	2.9 379	6.4 282	11. 349	21. 054	47. 422	95. 969	284. .73	818. .73	
MMF A2	1.6 093	2.6 953	5.4 253	11. 351	26. 427	82. 010	159. .61	327. .41	710. .05	2.0 385	4.1 709	8.8 682	21. 831	36. 899	69. 320	186. .65	437. .69	103. 1.2	
MGM FA2	1.4 497	2.4 310	4.8 909	9.0 729	19. 665	65. 757	106. .81	218. .88	504. .25	1.9 913	4.0 857	8.5 163	15. 423	28. 339	57. 475	109. .32	304. .35	849. .11	
MHM FA2	1.7 535	2.9 469	5.6 486	12. 768	32. 577	105. .28	198. .12	376. .14	867. .97	2.3 184	5.0 423	10. 892	27. 159	43. 582	93. 660	241. .40	606. .70	153. 1.9	
MMI NFA1	1.1 221	1.9 814	4.0 401	7.6 459	18. 826	64. 120	117. .22	223. .31	540. .91	1.5 801	3.5 067	7.8 248	16. 837	29. 041	64. 269	151. .91	396. .43	104. 5.0	
MMA XFA1	0.8 146	1.4 684	3.2 264	5.6 436	12. 945	46. 778	161. .83	409. .06	1.1 794	2.5 025	5.9 917	11. 237	20. 688	46. 811	95. 803	284. .49	818. .25		
MMI DFA1	0.8 221	1.4 783	3.2 437	5.6 524	12. 953	46. 809	83. 800	161. .08	409. .72	1.1 866	2.5 191	6.0 073	11. 241	20. 700	46. 831	95. 808	284. .49	818. .27	
MMF A1	0.9 514	1.6 715	3.6 570	6.8 676	15. 083	51. 891	95. 959	196. .99	458. .51	1.3 424	2.7 945	6.4 836	13. 240	24. 219	50. 494	113. .16	308. .00	848. .74	
MGM FA1	0.8 830	1.5 730	3.4 136	5.9 317	13. 441	48. 322	85. 210	164. .71	415. .74	1.3 168	2.7 584	6.3 635	11. 561	21. 359	47. 776	96. 634	285. .75	820. .32	
MHM FA1	1.0 859	1.8 396	3.8 229	10. 495	28. 063	94. 883	194. .78	369. .82	855. .20	1.6 754	3.6 609	8.3 022	25. 370	40. 436	88. 188	239. .38	602. .34	152. 4.1	
MM MINF A2	1.7 596	2.9 985	5.7 208	11. 895	30. 128	96. 778	181. .48	344. .75	793. .65	2.2 464	4.8 929	10. 436	25. 117	40. 561	86. 404	222. .88	554. .67	138. 8.9	
MM MAX FA2	0.7 635	1.1 139	2.1 021	4.1 904	7.8 009	23. 596	57. 924	95. 081	190. .42	0.9 150	1.8 079	3.0 077	7.4 559	11. 487	22. 783	64. 755	160. .79	338. .06	
MM MID FA2	0.9 002	1.3 202	2.5 416	4.4 040	7.9 936	24. 351	58. 048	95. .504	191. .11	1.0 545	2.1 168	3.4 045	7.5 320	11. 768	23. 284	64. 863	160. .97	338. .46	
MM MFA 2	1.5 817	2.6 068	5.2 565	11. 206	25. 564	76. 443	155. .03	320. .96	672. .55	1.9 684	3.9 204	7.8 627	21. 150	35. 532	59. 598	179. .14	388. .28	738. .80	
MMG MFA 2	1.3 936	2.2 556	4.4 651	8.4 362	16. 875	52. 122	87. 744	176. .11	346. .88	1.9 067	3.8 031	7.2 522	12. 993	23. 225	40. 122	82. 339	190. .28	393. .93	
MMH MFA 2	1.7 445	2.9 191	5.5 610	12. 764	32. 572	105. .28	198. .12	376. .14	867. .97	2.3 101	4.0 5.0	10. 853	27. 158	43. 579	93. 655	241. .40	606. .70	153. 4.9	
MM MINF A1	0.9 901	1.6 163	3.0 358	6.5 993	15. 751	49. 565	101. .42	182. .38	408. .38	1.3 371	2.9 733	6.0 057	14. 853	24. 294	51. 359	136. .69	328. .09	765. .56	
MM MAX FA1	0.6 113	0.8 992	1.6 488	4.0 070	7.6 309	22. 941	57. 808	94. 689	189. .78	0.7 696	1.4 617	2.6 231	7.3 878	11. 244	22. 352	64. 656	160. .62	337. .69	
MM MID FA1	0.6 195	0.9 107	1.6 727	4.0 175	7.6 411	22. 980	57. 816	94. .82	189. .82	0.7 788	1.4 842	2.6 476	7.3 925	11. 261	22. 381	64. 663	160. .63	337. .72	
MM MFA 1	0.7 757	1.1 74	2.3 48	5.5 83	10. 83	30. 52	73. 63	144. .53	269. .09	0.9 947	1.8 969	3.5 080	10. 075	28. 775	16. 409	51. 368	195. .82	393. .22	
MMG MFA 1	0.6 913	1.0 09	1.9 58	4.3 52	8.2 51	25. 57	59. 35	99. 43	198. .87	0.9 62	1.8 581	3.2 415	7.8 840	12. 115	23. 230	22. 853	65. 701	162. .41	341. .08
MMG MFA 1	0.6 913	1.0 09	1.9 58	4.3 52	8.2 51	25. 35	59. 43	99. 87	198. .62	0.9 58	1.8 73	3.2 2	7.8 04	12. 08	23. 43	65. 83	162. .56	341. .8	



MMH MFA 1	0.9 451 68	1.4 308 24	2.6 744 84	10. 196 87	27. 545 3	93. 636 22	194. .72 52	369. .66 69	854. .89 24	1.4 815 39	3.1 970 93	7.0 025 14	25. 245 25	40. 083 79	87. 545 68	239. .36 69	602. .28 09	152. 4.0 73
SMIN FA2	1.7 700 2	3.0 089 4	5.7 320 37	11. 973 98	30. 267 15	96. 944 68	182. .18 95	346. .56 14	795. .15 64	2.2 589 38	4.9 461 66	10. 241 73	25. 769 47	40. 585 14	86. .15 32	224. .55 91	556. .55 42	
SMA XFA2	0.9 521 96	1.3 408 53	2.3 521 87	5.7 988 36	11. 207 73	27. 508 2	75. 429 88	140. .28 3	227. .29 81	1.1 604 29	2.1 895 21	3.5 724 02	10. 704 22	16. 809 76	27. 085 02	99. .019 65	213. .04 67	418. .95 38
SMID FA2	1.0 604 22	2.7 581 208	5.9 688 32	11. 366 44	28. 225 59	75. 539 14	140. 64 58	227. 93 86	1.2 706 92	2.4 538 64	3.9 433 42	10. 768 76	17. 039 66	27. 562 11	99. .109 06	213. .20 39	419. .32 02	
SMF A2	1.6 155 68	2.6 507 52	5.2 878 48	26. 218 379	77. 453 5	158. .27 17	325. .51 3	679. .69 01	2.0 160 31	4.0 151 91	8.0 516 52	21. 807 77	36. 395 32	61. 417 54	187. .62 54	406. .74 15	786. .53 05	
SGM FA2	1.4 584 39	2.3 383 6	4.5 419 82	9.1 212 96	54. 437 839	100. .49 74	205. .88 55	373. .49 08	1.9 637 21	3.9 110 81	7.4 888 37	15. 169 5	26. 215 44	43. 340 59	112. .55 95	237. .84 43	470. .34 03	
SHM FA2	1.7 555 42	2.9 327 92	5.5 770 95	12. 768 83	32. 576 01	105. .28 29	198. .12 74	376. .14 08	2.3 167 03	5.0 531 57	10. 860 63	27. 159 5	93. 43 1	241. 656 581	606. .40 28	153. .70 72	153. .1.9 49	
SMIN FA1	1.1 319 47	1.7 787 51	3.2 144 31	7.6 791 42	17. 893 51	52. 024 66	112. .01 38	210. .92 03	431. .21 54	1.4 960 8	3.1 878 11	6.3 440 89	16. 663 09	27. 083 84	53. 785 69	154. .21 7	354. .60 4	810. .93 17
SMA XFA1	0.8 334 55	1.1 520 89	1.9 292 95	5.6 492 65	11. 069 2	26. 883 15	75. .94 57	139. .70 27	226. 465 46	1.0 465 47	1.8 896 52	3.2 096 46	10. 645 73	16. 607 4	26. 671 12	98. 936 78	212. .90 11	418. .61 63
SMID FA1	0.8 396 57	1.1 623 81	1.9 519 51	5.6 579 41	11. 077 05	26. 920 92	75. 333 37	139. .74 16	226. 536 58	1.0 536 5	1.9 096 91	3.2 329 84	10. 649 28	16. 621 21	26. 699 68	98. 942 15	212. .91 03	418. .64 03
SMF A1	0.9 618 39	1.3 885 87	2.5 887 79	6.8 867 54	13. 561 99	33. 968 75	88. 539 02	180. .86 25	300. .86 86	1.2 233 3	2.2 657 55	4.0 398 28	12. 830 4	21. 026 94	32. 377 05	116. 33 33	242. .47 26	469. .68 92
SGM FA1	0.8 953 47	1.2 693 32	2.2 005 23	5.9 368 37	11. 617 01	28. 902 65	76. 852 88	143. .95 78	235. .00 99	1.1 944 46	2.2 183 22	3.8 309 48	11. 001 94	17. 411 44	28. 100 39	99. 794 68	214. .45 4	421. .73 4
SHM FA1	1.0 948 51	1.6 102 6	2.8 792 26	10. 523 18	27. 905 59	93. 875 26	194. .76 75	369. .76 97	854. .94 96	1.6 139 31	3.3 821 74	7.2 353 85	25. 341 5	40. 289 04	87. 652 69	239. .38 69	602. .30 26	152. .4.0 83
LTSM INFA	1.7 876 24	3.0 399 86	5.7 5.7 847	12. 109 72	30. 581 17	97. .95 47	183. .63 39	350. .43 62	802. 953 13	2.2 767 54	4.9 611 34	10. 603 48	25. 374 33	41. 850 77	87. 350 18	227. .31 55	566. .71 2	141.
LTSM AXFA	1.1 779 2	1.8 262 56	3.2 934 82	7.5 462 13	16. 536 74	46. .69 68	105. .23 47	204. .26 76	391. 196 97	1.6 740 19	3.2 058 44	6.2 064 89	16. 151 77	26. 49. 6	49. 74 795	147. .74 4	360. .77 89	794. .07 41
LTSM IDFA	1.2 548 2	1.9 525 66	3.5 723 69	7.6 714 27	16. 656 84	47. 311 57	105. .77 31	204. .50 07	391. 827 64	1.6 827 56	3.4 277 01	6.4 246 02	16. 104 15	50. 298 94	87. 106 28	239. .80 01	602. .87 35	152. .30 94
LTSM FA2	1.6 640 43	2.7 597 6	5.4 218 89	11. 639 92	27. 415 82	82. .97 58	164. .31 46	334. .78 29	710. 299 77	2.1 698 29	4.3 520 85	8.9 175 12	23. 365 51	38. 171 74	71. 171 97	202. .73 79	473. .65 34	101.
LTSG MFA	1.5 442 2	2.5 294 38	4.8 481 38	9.9 561 42	22. 028 5	65. .80 05	122. .35 75	249. .69 84	492. 963 12	2.0 036 48	4.3 923 2	8.5 850 91	18. 957 84	31. 051 23	60. 024 23	156. .24 53	375. .71 85	825.
LTSW MFA	1.7 760 2	2.9 783 17	5.6 576 03	12. 780 05	32. 587 44	105. .30 11	198. .12 82	376. .14 26	867. .97 21	2.3 379 68	5.0 718 05	10. 920 22	27. 164 04	43. 592 46	93. 668 74	241. .40 74	606. .70 19	153. .1.9 5
LTSM INFA	1.3 059 1	2.1 327 39	3.8 896 4	8.9 128 32	21. 352 89	64. .93 28	130. .81 07	252. .40 25	532. 128 41	1.8 595 25	3.8 766 64	7.8 801 76	19. 491 24	32. 487 32	66. 487 79	181. .93 7	443. .68 85	103.
LTSM AXFA	1.0 944 1	1.6 913 44	3.0 016 64	7.4 356 62	16. 430 69	46. .62 05	105. .99 61	203. .81 61	390. 535 56	1.5 991 74	3.0 910 55	5.9 98 98	16. 029 19	26. 519 46	49. 74 74	147. .69 19	360. .69 12	793. .85 68



<i>LTSMS</i>	1.0	1.6	3.0	7.4	16.	46.	105	204	390	1.5	3.1	6.0	16.	26.	49.	147	360	793
<i>IDFA</i>	986	988	176	420	436	324	.63	.01	.84	577	108	051	031	029	538	.69	.69	.87
<i>1</i>	75	6	85	52	41	55	15	11	38	97	13	51	69	5	56	74	22	
<i>LTSMS</i>	1.1	1.8	3.4	8.3	18.	51.	114	232	442	1.6	3.3	17.	28.	53.	158	378	825	
<i>FA1</i>	847	599	556	403	255	438	.55	.22	.97	556	183	6.4	381	776	166	.61	.48	.05
<i>94</i>	06	8	19	37	41	7	98	29	44	71	817	02	53	8	43	48	67	
<i>LTSMS</i>	1.1	1.7	3.1	7.6	16.	47.	106	206	397	1.6	3.2	6.3	16.	26.	50.	148	361	795
<i>MFA</i>	377	756	895	479	843	808	.66	.84	.01	391	907	582	246	535	453	.23	.62	.84
<i>1</i>	12	3	33	56	48	54	79	25	53	11	96	04	81	1	38	13	89	54
<i>LTSMS</i>	1.2	2.0	3.6	10.	28.	95.	194	370	855	1.8	3.9	8.4	25.	40.	88.	239	602	152
<i>MFA</i>	799	121	677	964	653	379	.91	.10	.34	817	791	192	669	954	537	.48	.48	4.2
<i>1</i>	37	1	78	27	19	99	89	64	04	39	98	8	02	65	97	86	66	53
<i>LMS</i>	1.8	3.0	5.8	12.	30.	98.	185	353	808	2.3	5.1	10.	26.	42.	90.	233	580	146
<i>MINF</i>	030	612	383	226	779	947	.72	.90	.96	554	075	867	318	314	316	.02	.72	0.7
<i>A2</i>	22	12	49	73	53	7	06	45	99	27	73	5	55	39	43	49	84	53
<i>LMS</i>	2.0	3.8	8.6	19.	59.	124	237	479	2.0	4.3	8.5	22.	35.	72.	195	472	117	
<i>MAX</i>	1.3	105	918	211	595	558	.00	.63	.75	180	190	334	130	213	306	.91	.00	5.3
<i>FA2</i>	329	26	87	9	85	99	41	89	19	67	67	34	48	77	56	27	46	87
<i>LMS</i>	1.3	2.1	4.1	8.7	19.	59.	124	237	480	2.0	4.3	8.6	22.	35.	72.	195	472	117
<i>MID</i>	892	179	110	219	689	968	.06	.84	.13	506	899	441	148	275	449	.93	.05	5.5
<i>FA2</i>	39	94	38	68	4	31	33	29	96	67	62	45	74	19	61	54	43	07
<i>LMS</i>	1.7	2.8	5.5	11.	28.	86.	170	340	732	2.2	4.8	9.9	25.	40.	82.	220	529	127
<i>MFA</i>	026	162	430	845	098	715	.31	.52	.22	723	194	525	219	764	158	.69	.88	9.0
<i>2</i>	57	98	95	92	8	21	55	31	09	46	62	98	94	05	41	6	21	63
<i>LMS</i>	1.6	2.6	5.0	10.	23.	73.	137	272	558	2.2	4.7	9.7	23.	37.	77.	199	479	119
<i>GMF</i>	086	158	931	512	809	942	.40	.68	.42	558	893	623	377	732	017	.45	.40	1.0
<i>A2</i>	3	99	66	21	3	62	11	57	95	33	54	24	72	47	57	24	11	26
<i>LMS</i>	1.7	3.0	5.7	12.	32.	105	198	376	867	2.3	5.1	11.	27.	43.	93.	241	606	153
<i>HMF</i>	941	086	273	794	598	.32	.12	.14	.97	779	534	047	188	640	744	.41	.71	1.9
<i>A2</i>	11	25	69	66	51	96	98	59	62	65	76	89	61	69	07	51	43	63
<i>LMS</i>	1.4	2.2	4.3	9.6	23.	72.	143	275	589	2.1	4.5	9.3	23.	37.	79.	210	514	128
<i>MINF</i>	271	725	565	946	286	654	.69	.39	.48	162	880	878	785	974	983	.87	.13	5.5
<i>A1</i>	89	09	98	49	24	44	21	87	69	86	64	42	02	85	18	72	02	98
<i>LMS</i>	1.2	1.8	3.6	8.5	19.	59.	123	237	479	1.9	4.2	8.4	22.	35.	72.	195	471	117
<i>MAX</i>	723	963	555	296	512	189	.94	.44	.38	835	394	232	113	159	180	.89	.95	5.2
<i>FA1</i>	16	05	46	65	18	99	87	87	9	28	23	67	97	16	45	17	85	75
<i>LMS</i>	1.2	1.9	3.6	8.5	19.	59.	123	237	479	1.9	4.2	8.4	22.	35.	72.	195	471	117
<i>MID</i>	754	026	688	350	517	212	.95	.46	.41	856	446	305	115	162	189	.89	.96	5.2
<i>FA1</i>	25	78	92	51	2	24	22	03	16	95	34	96	13	91	08	31	17	83
<i>LMS</i>	1.3	2.0	4.0	9.2	20.	63.	130	259	519	2.0	4.3	8.6	22.	36.	73.	200	480	119
<i>MFA</i>	378	390	198	474	913	091	.97	.31	.83	367	394	730	731	325	857	.46	.76	0.8
<i>1</i>	68	65	88	52	99	17	76	11	85	38	85	11	54	29	54	72	79	34
<i>LMS</i>	1.3	1.9	3.8	8.7	19.	60.	124	239	484	2.0	4.3	8.6	22.	35.	72.	196	472	117
<i>GMF</i>	037	676	089	031	833	347	.76	.66	.28	281	267	105	214	373	609	.11	.44	6.2
<i>A1</i>	93	31	41	69	75	37	83	48	67	93	78	76	77	73	31	05	57	89
<i>LMS</i>	1.4	2.1	4.1	11.	29.	96.	195	370	855	2.1	4.6	9.6	22.	35.	72.	195	471	117
<i>HMF</i>	119	753	635	298	146	748	.11	.48	.89	477	293	626	320	072	548	.94	.28	5.4
<i>A1</i>	47	45	52	72	11	21	85	93	58	56	67	51	85	5	59	11	1	02
<i>LAD</i>	1.7	2.9	5.7	11.	30.	96.	180	343	791	2.2	4.8	10.	25.	40.	86.	222	552	138
<i>MINF</i>	546	902	024	858	046	464	.99	.74	.25	397	779	415	059	461	218	.40	.83	5.6
<i>A2</i>	74	48	94	05	71	47	31	93	27	4	73	05	65	92	05	78	73	9
<i>LAD</i>	0.6	0.7	1.4	2.7	4.2	11.	43.	55.	92.	0.7	1.3	2.2	5.4	7.6	14.	46.	105	248
<i>MAX</i>	227	920	894	683	882	060	982	676	944	479	695	549	887	787	426	807	.01	.95
<i>FA2</i>	83	55	34	77	32	26	82	92	77	79	1	1	09	48	29	86	79	5
<i>LAD</i>	0.7	1.0	2.0	3.0	4.4	11.	44.	56.	93.	0.9	1.7	2.7	5.5	7.9	14.	46.	105	249
<i>MID</i>	836	482	281	309	928	894	109	125	624	086	374	089	675	855	972	921	.20	.37
<i>FA2</i>	68	61	39	13	1	74	2	78	72	62	92	1	45	78	03	97	91	12
<i>LAD</i>	1.5	2.5	5.2	11.	25.	73.	152	318	658	1.9	3.8	7.6	20.	35.	56.	175	367	690
<i>MFA</i>	630	649	003	113	070	941	.51	.17	.96	395	098	688	809	055	875	.34	.39	.86
<i>2</i>	59	11	9	87	76	97	27	13	98	65	02	12	98	78	28	45	34	39
<i>LAD</i>	1.3	2.1	4.3	7.9	14.	45.	77.	151	276	1.8	3.6	7.0	11.	21.	34.	66.	138	311
<i>GMF</i>	538	671	117	446	950	316	114	.22	.20	717	779	032	708	223	605	417	.43	.52
<i>A2</i>	46	3	12	01	39	61	73	2	64	27	43	14	5	58	29	68	15	43



LAD	1.7	2.9	5.5	12.	32.	105	198	376	867	2.3	5.0	10.	27.	43.	93.	241	606	153
HMF	380	021	271	762	570	.27	.12	.14	.96	067	184	845	158	578	654	.40	.70	1.9
A2	61	02	19	18	98	82	71	02	98	11	24	86	03	37	55	71	06	49
LAD	0.8	1.4	2.6	5.7	13.	42.	92.	158	350	1.2	2.7	5.6	13.	22.	47.	127	297	719
MINF	891	108	284	360	605	239	579	.69	.23	320	343	323	812	449	511	.96	.92	.85
A1	5	46	52	5	09	95	58	22	38	35	51	13	2	68	77	41	22	38
LAD	0.4	0.5	0.9	2.5	4.1	10.	43.	55.	92.	0.5	0.9	1.8	5.4	7.4	13.	46.	104	248
MAX	485	277	388	458	131	368	865	259	307	836	558	224	191	203	980	702	.84	.57
F1A1	75	15	53	26	26	42	66	27	07	73	05	09	38	99	54	58	16	23
LAD	0.4	0.5	0.9	2.5	4.1	10.	43.	55.	92.	0.5	0.9	1.8	5.4	7.4	14.	46.	104	248
MID	572	413	669	583	233	408	872	285	348	935	819	489	239	376	009	710	.85	.59
FA1	45	15	17	8	96	84	92	62	65	15	63	87	62	7	65	07	41	95
LAD	0.6	0.8	1.8	4.4	7.4	19.	61.	113	183	0.8	1.4	2.8	8.3	13.	20.	72.	144	310
MFA	371	601	036	860	711	082	017	.92	.17	397	760	272	948	752	929	116	.81	.72
I	43	38	01	39	05	35	97	24	13	91	3	88	82	88	52	37	82	34
LAD	0.5	0.6	1.2	2.9	4.8	12.	45.	60.	101	0.7	1.4	2.5	5.8	15.	47.	106	252	
GMF	383	902	887	810	206	709	679	373	.51	976	097	710	643	8.5	610	817	.76	.15
A1	29	45	43	29	75	95	71	33	36	67	8	46	16	002	93	77	5	59
LAD	0.8	1.1	2.1	9.9	27.	93.	194	369	854	1.3	2.9	6.7	25.	39.	87.	239	602	152
HMF	346	616	659	820	281	121	.70	.61	.80	963	876	086	201	969	417	.35	.26	4.0
A1	15	32	77	39	7	58	06	87	31	49	03	67	39	68	91	95	56	59

Table 2: AMSE of the estimators when  $n = 20$  and  $\sigma_{\text{outlier}}^2$  (magnitude of outliers) = 100

ESTI MAT ORS	NUMBER OF EXPLANATORY VARIABLES																	
	3									5								
	DEGREES OF MULTICOLLINEARITY																	
	0.900			0.990			0.999			0.900			0.990			0.999		
	% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS		
	5%	%	%	10	20	10	20	10	20	5%	%	%	10	20	10	20	10	20
OLS	153	244	581	192	293	824	136	539	625	147	484	783	243	623	932	262	414	128
	.60	.90	.73	2.8	3.5	1.7	85.	77.	46.	.33	.03	.18	9.7	6.4	1.5	51.	82.	763
	74	34	56	09	04	48	45	96	14	86	91	69	11	29	65	26	69	.1
MMI	141	225	536	176	269	757	125	497	574	135	449	728	224	576	868	242	383	119
NFA2	.06	.81	.71	5.4	6.7	6.3	69.	79.	44.	.48	.06	.40	3.3	1.0	0.3	12.	45.	289
	84	29	3	65	65	16	93	6	71	21	46	52	19	31	97	73	6	.3
MMA	67	121	321	620	109	354	442	255	272	62.	217	414	840	261	465	107	169	638
XFA2	272	.18	.80	.16	7.3	4.2	5.6	91.	74.	554	.93	.41	.17	2.3	8.1	79.	41.	63.
	8	13	47	38	34	45	01	72	96	06	72	47	58	48	04	48	65	.05
MMI	79.	135	349	639	112	360	443	256	273	67.	235	440	847	262	468	107	169	638
DFA2	.684	.69	.63	.13	7.7	8.3	9.7	17.	46.	643	.53	.50	.67	8.0	3.6	90.	51.	96.
	67	78	24	54	69	23	88	54	84	35	28	16	22	63	07	14	57	11
MMF	214	510	156	708	102	409	553	123	380	658	169	446	146	370	183	309	964	
A2	122	.41	.19	6.2	241	9.4	01.	67.	69.	.75	.09	.58	3.1	0.9	770	35.	23.	62.
	.7	61	66	17	5.1	57	96	41	32	75	31	75	62	46	3.7	01	23	85
MGM	112	190	458	115	185	546	657	305	375	119	368	631	119	331	591	119	189	680
FA2	.95	.14	.20	7.4	5.8	5.3	6.2	75.	58.	.36	.95	.05	5.1	4.9	6.4	54.	55.	91.
	01	41	25	74	77	35	75	92	98	78	28	44	35	37	36	12	36	65
MHM	137	216	523	190	289	816	136	539	624	135	460	738	242	621	927	262	414	128
FA2	.87	.48	.46	4.5	6.5	6.8	68.	35.	70.	.79	.46	.20	5.6	1.2	0.3	38.	55.	707
	09	75	49	56	41	7	22	93	31	61	72	88	27	73	23	39	18	.6
MMI	81.	143	365	101	162	480	747	339	366	86.	302	521	141	390	627	164	261	865
NFA1	.595	.75	.55	8.2	8.8	4.1	6.5	34.	23.	060	.61	.76	7.7	3.1	8.3	47.	39.	34.
	62	89	86	79	33	83	93	7	61	54	61	67	53	6	83	8	32	41
MMA	51.	104	289	603	107	348	441	255	272	57.	199	386	833	259	463	107	169	638
XFA1	.054	.61	.64	.25	0.3	5.8	2.4	67.	742	.78	.96	.51	8.1	4.9	69.	32.	32.	09
	84	32	61	54	19	03	83	57	54	31	64	77	11	92	34	65	42	.09
MMI	52.	105	291	604	107	348	441	255	272	58.	200	388	833	259	463	107	169	638
DFA1	.015	.55	.56	.26	1.9	9.5	3.2	69.	11.	051	.99	.85	.97	9.1	6.5	70.	33.	34.
	26	61	32	83	3	23	96	08	12	78	97	13	22	82	89	35	08	34
MMF	61.	128	334	778	130	421	530	276	337	71.	231	442	963	288	523	120	194	692
A1	.934	.20	.88	.75	8.8	4.8	3.4	77.	54.	290	.07	.79	.79	0.8	5.0	23.	30.	17.
	97	66	65	93	69	14	02	4	47	48	99	4	49	81	29	9	46	54



MGM	57.	114	308	647	113	455	259	278	68.	226	427	862	265	473	108	170	641	
FA1	.876	.26	.52	.78	3.1	364	7.2	.03.	.44.	.11.	.70	.65	6.3	9.4	43.	59.	02.	
	32	01	57	6	28	1.4	42	26	79	78	75	5	76	15	61	81	.83	
MHM	74.	129	345	167	247	727	134	532	613	85.	324	530	225	590	869	260	410	127
MID	100	.24	.13	5.4	5.0	0.5	.03.	93.	21.	408	.05	.30	6.7	5.6	6.0	62.	80.	949
FA1	61	76	92	44	85	72	23	51	23	95	96	71	53	59	47	63	09	.4
MM	140	224	531	176	268	751	125	491	568	134	446	720	223	570	857	240	380	117
MINF	.67	.12	.15	0.2	1.7	0.4	15.	70.	39.	.71	.18	.10	4.2	9.0	0.8	51.	07.	563
A2	54	09	82	51	91	03	07	43	41	39	5	7	59	47	62	8	44	
MM	58.	84.	171	473	606	127	263	115	106	42.	138	184	592	136	165	686	811	204
MAX	010	535	.01	.64	.85	9.5	2.8	24.	95.	.073	.68	.02	.55	5.6	5.9	2.0	3.0	41.
FA2	13	33	01	68	45	24	24	36	42	55	52	57	14	11	32	51	7	.93
MM	72.	105	224	493	646	137	264	115	108	49.	164	234	601	138	169	687	812	204
MID	296	.00	.32	.90	.99	8.4	9.0	57.	00.	49.	.06	.71	.47	6.5	8.3	4.4	5.6	95.
FA2	74	29	86	51	07	49	22	52	02	169	83	9	59	5	63	47	47	.45
MM	120	210	496	154	235	690	978	366	542	121	362	621	161	400	714	168	282	816
MFA	.84	.56	.42	5.1	4.0	0.2	1.1	46.	31.	.23	.10	.55	2.2	1.2	6.5	25.	88.	79.
2	2	1	74	26	8	4	49	63	14	2	23	72	23	4	79	22	7	2
MMG	110	179	418	108	164	450	528	195	275	116	347	578	102	237	403	836	110	285
MFA	.03	.78	.67	5.9	2.8	3.6	5.7	28.	96.	.00	.74	.41	2.8	1.3	3.0	5.7	30.	19.
2	87	54	93	42	7	07	39	83	2	34	48	55	02	68	43	5	12	.82
MMH	137	213	514	190	289	816	136	539	624	135	459	733	242	621	926	262	414	128
MFA	.27	.35	.49	4.4	6.0	5.9	68.	35.	70.	.04	.20	.03	5.5	1.1	9.6	38.	55.	707
2	54	71	1	88	92	32	21	85	16	84	95	32	72	1	73	38	15	.6
MM	74.	116	254	926	133	340	641	251	260	74.	258	389	128	321	470	143	215	637
MINF	490	.36	.69	.30	7.2	8.8	4.7	78.	55.	.000	.90	.17	8.5	4.3	2.5	51.	10.	64.
A1	63	9	45	07	55	52	94	81	51	69	77	64	98	38	31	62	83	.46
MM	39.	62.	113	456	572	119	261	114	105	35.	113	133	584	134	161	685	810	203
MAX	312	.077	.37	.34	.88	5.7	7.9	93.	98.	.343	.35	.33	.72	7.3	9.4	0.6	1.4	92.
FA1	11	15	11	43	8	29	58	88	5	01	.53	.56	91	39	43	83	52	.67
MM	40.	63.	116	457	574	120	261	114	106	35.	114	136	585	134	162	685	810	203
MID	429	.261	.34	.34	.82	0.6	8.8	95.	04.	768	.93	.45	.26	8.5	1.9	1.4	2.2	96.
FA1	01	42	48	71	82	02	76	76	59	75	79	09	53	9	23	88	78	.17
MM	51.	94.	196	650	896	240	369	147	212	54.	157	239	742	174	273	845	117	307
MFA	859	.423	.03	.90	.02	0.4	8.1	32.	86.	.189	.64	.17	.63	5.7	5.3	8.0	36.	49.
1	36	74	18	62	33	76	71	72	43	27	13	53	14	76	87	29	44	.83
MMG	47.	74.	146	503	654	143	278	119	115	50.	150	209	619	142	179	693	826	208
MFA	185	902	.05	.31	.17	1.0	6.3	51.	50.	214	.47	.81	.51	5.3	5.8	7.6	6.6	40.
1	79	78	82	8	25	98	91	33	73	77	58	73	7	16	58	87	34	.94
MMH	65.	96.	217	166	242	713	133	532	612	72.	287	406	224	588	861	260	410	127
MFA	791	.422	.54	5.3	4.8	2.5	99.	74.	83.	.344	.71	.31	9.4	3.7	0.7	60.	74.	936
1	68	48	53	14	91	59	98	86	8	02	54	16	74	21	48	62	68	.4
SMIN	141	224	531	177	269	752	125	494	569	135	448	448	224	573	858	242	381	117
FA2	.40	.83	.98	0.9	2.7	7.9	83.	70.	61.	.39	.05	721	3.0	1.0	7.6	09.	77.	878
	5	76	5	51	57	38	87	79	36	9	64	.51	67	5	23	78	16	.7
SMA	75.	103	203	764	947	201	477	199	146	60.	189	231	828	201	221	109	128	294
XFA2	.032	.68	.50	.12	.07	3.5	7.8	01.	67.	.339	.88	.95	.94	1.7	3.5	00.	80.	.95.
	56	82	19	62	64	86	32	23	42	.06	.69	.08	74	98	81	19	81	.81
SMID	86.	120	250	780	980	210	479	199	147	65.	210	277	836	202	225	109	128	295
FA2	086	.79	.64	.09	.98	2.9	1.0	30.	68.	.807	.55	.75	.37	9.6	4.3	11.	91.	46.
	49	21	32	65	6	36	54	57	53	72	41	69	9	11	41	18	53	.46
SMF	124	212	498	158	239	695	102	390	544	123	374	628	168	421	723	184		846
A2	.35	.26	.61	7.5	7.8	2.9	76.	70.	64.	.52	.06	.62	7.2	8.4	8.3	52.	296	26.
	87	13	17	64	37	2	61	59	5	55	27	68	55	47	34	52	55	.18
SGM	115	184	425	122	179	480	679	260	299	119	361	588	118	284	437	120	153	367
FA2	.55	.65	.70	5.3	1.8	2.1	7.8	02.	54.	.07	.85	.76	3.5	4.8	5.2	75.	03.	55.
	82	52	4	88	16	02	5	95	49	22	.37	.59	26	95	23	56.	92.	2
SHM	138	214	516	190	289	816	136	539	624	135	460	733	242	621	926	262	414	128
FA2	.25	.85	.00	4.6	6.4	6.1	68.	35.	70.	.67	.01	.79	5.6	1.1	9.7	38.	55.	707
	97	74	09	65	17	46	22	89	19	28	09	67	31	74	6	38	17	.6
SMIN	87.	130	277	110	154	385	765	302	285	85.	287	416	140	354	498	165	239	683
FA1	.776	.31	.54	4.6	0.2	4.4	3.5	54.	69.	.072	.87	.84	8.1	9.8	3.7	91.	56.	67.
	35	22	79	36	63	05	02	97	63	14	63	65	05	88	98	01	22	.32



SMA XFA1	60. 078	84. 443	151. .36	749. .96	916. .98	193. 5.7	476. 5.5	198. 73	145. 72	55. .094	168. .86	185. .40	822. .36	199. 5.9	217. 7.9	108. 91.	128. 69.	294. 49.
SMID FA1	61. 001	85. 517	154. .20	750. .81	918. .77	194. 0.3	476. 6.3	198. 75.	145. 78.	55. .431	170. .22	188. .34	822. .82	199. 7.0	218. 0.3	108. 91.	128. 70.	294. 52.
SMF A1	70. 206	111. .95	225. .63	898. .88	118. 3.1	298. 9.4	559. 8.4	223. 96.	242. 91.	69. .677	205. .77	281. .02	952. 7.0	232. 2.2	320. 46.	121. 81.	158. 37.	387. 08
SGM FA1	66. 488	95. 584	181. .31	787. .40	986. .95	214. 9.8	490. 0.5	202. 60.	154. 80.	66. .613	199. .50	255. .28	851. .27	206. 2.1	234. 6.2	109. 63.	130. 16.	298. 70.
SHM FA1	80. 417	113. .73	245. .01	168. 7.3	246. 0.6	716. 9.2	134. 04.	532. 82.	612. 90.	83. .736	311. .12	430. .53	225. 7.1	589. 3.6	862. 3.4	260. 61.	410. 77.	127. 938.
LTSM INFA	142. .68	227. .57	537. .44	178. 9.5	272. 0.0	759. 8.6	127. 20.	502. 06.	575. 32.	137. .68	455. .39	729. .32	227. 6.5	582. 7.3	869. 1.4	246. 09.	387. 41.	119. 85.
LTSM AXFA	92. 2	712. .54	315. .25	103. 3.9	143. 143	362. 8.7	691. 2.8	305. 91.	276. 04.	92. .213	298. .35	408. .46	137. 0.2	354. 3.7	455. 6.4	159. 78.	224. 56.	587. 61.
LTSM IDFA	100. 2	155. .46	344. .73	104. 4.8	146. 3.9	369. 2.6	692. 1.9	306. 12.	276. 1	95. .276	310. .54	435. .93	137. 4.5	355. 4.7	458. 2.4	159. 85.	224. 64.	587. 97.
LTSM FA2	129. .12	217. .93	511. .12	164. 2.3	248. 6.9	713. 3.1	109. 19.	430. 45.	554. 89.	129. .55	407. .16	660. .08	189. 2.5	484. 9.4	770. 4.3	207. 46.	328. 39.	950. 43.
LTSG MFA	122. .44	198. .09	458. .43	136. 5.1	204. 2.1	555. 3.8	833. 8.4	346. 48.	378. 38.	126. .67	399. .70	632. .45	157. 0.2	403. 5.7	586. 7.6	167. 1.7	239. 23.	635. 02.
LTSH MFA	140. .03	219. .70	524. .58	190. 5.2	289. 7.5	816. 7.3	136. 68.	539. 36.	624. 70.	137. .86	463. .68	739. .05	242. 6.0	621. 1.7	927. 0.7	262. 38.	414. 55.	128. 707.
LTSM INFA	101. .96	161. .67	361. .61	127. 5.4	186. 3.1	489. 6.4	896. 3.2	373. 78.	369. 08.	106. .20	355. .75	520. .84	171. 3.9	445. 1.2	623. 6.6	195. 60.	292. 13.	840. 55.
LTSM AXFA	81. 1	131. .92	281. .74	102. 4.2	141. 6.7	357. 1.8	690. 4.4	305. 71.	275. 37.	89. .298	285. .77	380. .09	136. 6.3	353. 4.0	453. 5.7	159. 3.2	224. 50.	587. 28.
LTSM IDFA	82. 1	132. .61	283. .66	102. 4.8	141. 8.1	357. 5.2	690. 4.9	305. 72.	275. 42.	89. .486	286. .59	381. .94	136. 6.6	353. 4.7	453. 4.8	159. 72.	224. 50.	587. 30.
LTSM FA1	89. 209	149. .71	329. .10	112. 6.9	160. 160	430. 4.2	748. 1.6	322. 88.	340. 52.	97. .439	307. .47	438. .35	143. 9.8	373. 2.8	515. 4.1	167. 67.	242. 65.	647. 70.
LTSG MFA	86. 1	139. .11	301. .25	104. 9.8	146. 8.3	372. 5.8	699. 7.1	308. 44.	281. 70.	95. .717	304. .03	422. .46	138. 2.9	357. 4.5	463. 9.6	159. 19.	224. 42.	590. 22.
LTSH MFA	96. 442	150. .60	340. .69	172. 1.8	253. 2.7	729. 8.4	134. 18.	533. 13.	613. 36.	105. .55	367. .16	529. .30	228. 7.3	594. 1.6	871. 0.5	260. 70.	410. 95.	127. 955.
LMS MINF	143. .96	229. .60	541. .51	180. 7.4	274. 6.3	765. 6.9	128. 48.	507. 41.	579. 32.	141. .32	464. .67	741. .91	233. 0.1	597. 0.9	887. 3.2	252. 06.	397. 39.	121. 945.
LMS A2	104. .25	164. .59	349. .09	121. 44	180. 18	448. 1.3	854. 5.7	355. 80.	337. 34.	117. .92	381. .51	552. .30	187. .16	487. 3.6	658. 9.6	211. 5.7	322. 35.	894. 76.
LMS MAX	104. .64	164. .71	349. .62	121. 0.7	180. 5.8	448. 1.3	854. 5.7	355. 80.	337. 34.	117. .92	381. .51	552. .30	187. .16	487. 3.6	658. 9.6	211. 5.7	322. 35.	894. 76.
LMS FA2	110. .2	173. .73	375. .11	121. .08	182. 9.3	453. 3.3	855. 2.4	355. 2.5	337. 96.	119. .88.	387. .03	567. .14	187. .11	488. 5.4	659. 4.5	211. 9.6	322. 10.	894. 38.
LMS MID	132. .88	221. .46	518. .63	168. 8.7	256. 2.3	726. 2.7	114. 59.	450. 92.	561. 60.	136. .90	437. .31	696. .72	212. 4.2	548. 6.1	828. 2.9	232. 5.4	368. 94.	108. 003.
LMS MFA	132. .14	221. .46	518. .81	168. 44	256. 36	726. 23	114. 97	450. 79	561. 61	136. .79	437. .35	696. .92	212. 28	548. 6.1	828. 2.9	232. 54.	368. 51.	108. .7.



LMS	127	205	473	147	223	599	958	386	417	135	433	679	196	510	727	214	328	917
GMF	.57	.84	.31	0.9	1.7	1.9	7.3	62.	47.	.36	.26	.71	7.0	5.1	1.0	36.	78.	89.
A2	25	13	89	17	95	45	23	08	12	8	24	13	83	25	41	19	6	6
LMS	141	223	530	190	289	816	136	539	624	141	469	749	242	621	927	262	414	128
HMF	.83	.13	.06	6.1	9.0	9.1	68.	36.	70.	.40	.87	.08	7.7	4.2	5.8	38.	56.	708
A2	59	09	37	46	92	87	45	33	76	74	46	86	62	62	52	93	22	.5
LMS	111	177	389	140	210	547	100	407		124	409	614	203	529	747	227	352	102
MINF	.67	.82	.69	0.7	3.4	6.5	36.	40.	410	.60	.95	.40	4.4	8.6	1.7	08.	52.	240
A1	02	41	74	67	98	41	53	49	09	58	58	1	56	04	16	19	69	.5
LMS	96.	155	321	120	179	443	853	355	336	116	375	536	187	487	657	211	322	894
MAX	611	.32	.27	2.9	0.0	5.3	9.4	65.	84.	.06	.35	.76	2.0	5.3	3.0	04.	32.	60.
FA1	46	94	69	82	08	91	35	98	83	47	75	95	27	11	71	79	67	35
LMS	97.	155	322	120	179	443	853	355	336		375	537	187	487	657	211	322	894
MID	.099	.85	.85	3.4	0.9	8.1	9.8	66.	88.	116	.75	.79	2.1	5.6	3.9	04.	32.	61.
FA1	46	13	1	61	8	74	29	91	04	.16	47	47	4	14	59	99	86	52
LMS	102	168	361	128	192	501	896	368	387	120	385	568	190	496	689	214	330	924
MFA	.02	.76	.56	4.2	4.9	3.7	5.9	68.	51.	.12	.66	.43	4.0	4.6	7.9	55.	34.	14.
I	25	69	36	28	5	57	88	36	74	81	09	36	13	6	39	63	05	44
LMS	100	160	337	122	182	455	860	357	341	119	384	559	187	489	657	211	322	896
GMF	.02	.75	.63	3.2	6.3	8.8	8.6	72.	63.	.26	.00	.75	9.0	3.3	663	26.	70.	05.
A1	11	86	41	81	93	04	81	51	02	37	86	8	71	83	0	09	51	06
LMS	107	169	371	175	259	739	134	533	613	124	417	620	233	603	888	261	411	128
HMF	.61	.49	.42	0.6	8.1	7.7	35.	52.	77.	.52	.32	.90	7.5	3.9	4.5	02.	62.	035
A1	39	15	04	12	64	92	38	33	01	98	52	72	94	27	21	62	44	.3
LAD	139	222	529	175	266	748	124	488	566	133	443	717	222	567	853	238	378	117
MINF	.98	.91	.00	0.2	9.8	6.7	56.	74.	12.	.84	.59	.49	0.2	6.6	6.0	28.	15.	069
A2	65	82	12	2	13	23	27	28	36	22	86	55	43	92	88	98	94	.4
LAD	28.	31.	71.	20.	27.	59.	55.	134	44.	7.7	29.	57.	11.	20.	132	185	68.	137
MAX	802	117	215	029	211	050	880	.99	741	619	490	003	947	160	.37	.85	554	.19
FA2	3	79	8	65	73	04	32	59	57	06	58	87	01	1	57	73	2	52
LAD	50.	62.	143	38.	62.	129	61.	146	68.	17.	63.	119	18.	32.	155	191	71.	148
MID	195	021	.92	685	863	.04	975	.61	888	255	834	.22	108	190	.14	.37	494	.92
FA2	43	99	54	9	59	98	03	54	88	3	97	21	53	48	68	24	93	19
LAD	116	207	490	149	229	682	922	334	537	117	340	606	142	352	689	141	260	746
MFA	.74	.39	.61	5.7	5.4	4.2	5.4	73.	57.	.88	.83	.50	6.8	8.7	7.3	96.	57.	07.
2	81	5	24	09	34	35	04	72	97	54	94	79	31	21	41	44	05	23
LAD	103	169	399	877	138	398	325	977	205	111	321	555	578	123	294	200	317	791
GMF	.02	.12	.17	.58	9.9	5.7	7.3	7.1	.34	.93	.36	.53	5.1	4.6	2.8	5.6	1.1	21
A2	94	86	02	7	28	26	28	47	2	12	94	09	3	01	34	19	43	21
LAD	135	210	509	190	289	816	136	539	624	134	458	731	242	621	926	262	414	128
HMF	.92	.17	.97	4.3	5.8	5.6	68.	35.	70.	.27	.19	.56	5.5	1.0	9.5	38.	55.	707
A2	81	85	48	45	16	58	19	83	12	51	75	53	09	41	39	37	14	.6
LAD	53.	79.	185	646	973	259	478	176	184	53.	199	318	964	242	381	105	170	517
MINF	438	237	.60	.27	.66	3.9	4.6	59.	46.	399	.14	.39	.36	5.1	3.5	81.	66.	24.
A1	03	48	24	12	82	5	86	56	64	78	07	07	35	02	33	86	93	14
LAD	2.2	2.0	3.3	8.2	5.8	18.	50.	123	20.	0.9	1.9	6.6	8.1	13.	118	180	65.	125
MAX	766	048	891	319	760	767	236	.06	944	915	860	889	219	086	.87	.77	639	.71
FA1	75	22	15	62	3	73	4	01	65	69	8	06	96	66	85	13	32	58
LAD	3.6	3.1	6.2	9.0	7.3	22.	50.	124	24.	1.2	3.1	8.8	8.3	13.	119	181	65.	127
MID	120	965	953	770	608	156	879	.58	804	552	388	520	948	587	.99	.28	975	.20
FA1	82	31	51	5	83	68	66	96	2	74	45	12	59	54	31	19	19	48
LAD	19.	45.	105	243	368	129	117	347	119	24.	54.	124	186	414	128	213	408	105
MFA	588	948	.06	.69	.52	8.6	8.3	6.3	99.	405	921	.86	.17	.49	7.4	0.8	1.1	26.
1	27	35	61	16	49	89	17	83	17	82	36	46	39	29	63	93	77	02
LAD	12.	17.	38.	48.	70.	174	151	393	438	18.	45.	88.	34.	61.	228	228	127	272
GMF	735	306	973	688	100	.14	.20	.86	.77	726	122	092	484	964	.25	.95	.98	.23
A1	01	62	49	52	42	92	08	89	55	24	5	67	36	51	14	11	54	86
LAD	37.	45.	126	164	238	707	133	532	612	51.	242		223	587	858	260	410	127
HMF	276	893	.74	2.3	0.6	9.8	96.	68.	72.	149	.09	342	9.2	1.5	7.1	58.	72.	934
A1	75	58	61	92	07	48	62	61	6	8	35	.07	72	08	96	87	28	.1

Table 3: AMSE of the estimators when  $n = 20$  and  $\sigma_{\text{outlier}}^2$  (magnitude of outliers) = 250

	NUMBER OF EXPLANATORY VARIABLES									
	3					5				



ESTI MAT ORS	DEGREES OF MULTICOLLINEARITY										DEGREES OF MULTICOLLINEARITY											
	0.900			0.990			0.999				0.900			0.990			0.999					
	% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS				% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS					
	5%	10%	20%	5%	10%	20%	5%	10%	20%	5%	5%	10%	20%	5%	10%	20%	5%	10%	20%	5%		
OLS	177	267	431	961	276	328	653	237	308	139	261	355	214	235	420	302	302	106				
	1.5	9.8	2.2	3.3	35.	99.	19.	416	577	7.7	5.2	6.3	00.	09.	12.	132	069	440				
	25	18	93	39	54	69	7	.3	.8	75	3	34	49	84	5	156	.6	.8				
MMI	162	246	397	882	253	303	604	218	129	242	329	198	217	389	279	279	987					
	4.5	4.2	1.2	4.3	50.	87.	88.	721	283	1.3	4.9	0.3	85.	24.	62.	122	114	196				
	37	88	27	47	21	7	01	.7	887	49	39	93	47	99	87	108	.9	.7				
MMA	710	125	198	317	903	161	300	924	590	122	197	852	927	190	458	121	554					
	.31	7.1	4.9	7.6	2.3	15.	32.	70.	126	.57	6.0	2.6	7.0	7.9	77.	51.	976	436				
	04	69	48	55	38	32	26	17	838	11	01	93	64	26	98	28	.5	.4				
XFA2	777	139	216	324	919	165	300	927	127	629	134	210	858	939	193	459	554					
	.39	8.5	0.8	6.7	2.4	30.	89.	40.	210	.90	2.0	8.8	3.0	8.1	17.	01.	122	680				
	22	98	13	86	57	66	02	.03	.8	82	22	98	84	35	1	92	061	.9				
MMF	155	217	349	819	211	290	542	190	269	107	205	315	178	184	338	105	222	793				
	8.4	4.2	1.3	8.2	85.	72.	43.	449	532	6.5	0.8	2.3	36.	66.	48.	456	139	526				
	A2	34	27	83	77	78	79	.75	.4	.3	74	71	83	54	77	75	.9	.4				
MGM	129	196	310	585	154	238	388	129	179	101	200	300	119	137	260	548	134	581				
	0.2	5.1	5.9	7.9	30.	43.	79.	289	816	4.6	5.5	2.7	56.	04.	14.	36.	334	141				
	47	67	17	47	67	79	5	.3	.6	35	49	73	35	05	84	35	.6	.9				
FA2	165	246	394	949	273	324	651	237	308	132	247	330	213	233	416	132	106					
	MHM	9.2	1.1	3.1	2.8	89.	16.	97.	165	115	6.5	4.9	1.3	22.	42.	87.	074	301	406			
	FA2	04	44	73	82	34	85	.68	.5	.3	74	39	41	07	23	99	.4	908	4			
NFA1	961	155	253	505	147	204	410	137	177	855	164	234	133	143	270	784		729				
	.56	0.8	4.9	2.7	40.	37.	71.	865	475	.79	0.6	2.3	44.	21.	52.	17.	187	152				
	99	5	14	77	07	25	85	.2	.3	15	16	17	84	43	98	46	002	.9				
MMA	649	109	179	311	889	157	299	922	126	551	109	182	847	917	188	458	121	554				
	.07	6.3	8.0	6.8	1.0	38.	79.	18.	485	.88	4.1	1.7	7.0	1.3	62.	04.	898	206				
	86	83	18	32	44	24	57	18	.8	54	34	71	33	88	37	34	.1	.7				
XFA1	652	110	180	312	889	157	299	922	126	554	110	183	848	917	188	458	121	554				
	.39	5.6	9.1	0.4	9.4	61.	82.	34.	508	.41	3.1	2.2	0.5	8.7	77.	07.	903	223				
	86	51	29	57	72	95	84	13	.9	92	93	72	16	21	5	68	.7	.7				
MMF	860	126	206	417	107	187	108	157	644	126	215	105	108	217	581	138	590					
	.50	5.8	8.0	0.9	27.	11.	343	763	910	.45	3.1	9.9	48.	84.	84.	09.	031	063				
	A1	44	25	34	31	89	41	.26	.8	.2	68	38	13	02	81	21	69	.8	.9			
MGM	710	118	193	331	937	164	305	946	129	619	124	204	872	955	195	463	122	555				
	.47	7.8	3.3	6.2	3.0	41.	58.	57.	756	.54	2.4	4.1	9.6	8.6	08.	43.	670	919				
	01	61	29	31	05	48	95	.54	.6	27	6	99	81	4	12	31	.5	.7				
FA1	103	151	243	807	242	276	634	233	301	914	171	232	203	214	381	130	299	105				
	MHM	6.3	4.6	0.2	9.8	91.	72.	34.	328	153	.50	3.2	9.8	57.	33.	66.	955	695	933			
	FA1	07	19	38	46	18	59	79	.4	.8	46	31	71	87	36	17	.8	.7	0			
MM	161	244	393	880	252	300	597	216	281	128	241	323	197	215	385	121	276					
	MINF	7.2	9.3	8.4	7.8	45.	04.	25.	951	497	4.5	0.9	9.2	42.	75.	67.	566	685	970			
	A2	09	48	8	34	17	7	.49	.9	.5	77	01	13	79	35	7	.2	.9	.562			
MAX	545	851	110	245	613	653	478	481	378	816	856	520	473	628	302	610	146					
	.84	.54	4.1	2.1	7.4	4.7	166	41.	91.	.03	.10	.41	4.2	3.8	6.1	83.	06.	730				
	44	26	49	18	83	13	70	72	06	76	42	36	61	48	44	15	.49	.4				
MM	626	105	137	253	633	725	167	481	487	429	987	113	527	489	668	303	611	147				
	MID	.09	1.1	1.2	0.6	0.3	1.9	40.	55.	.05.	.54	.32	1.5	2.8	3.9	4.1	39.	20.	126			
	FA2	45	93	84	69	68	18	27	71	1	.59	75	52	2	05	38	33	.91	.2			
MM	154	210	333	814	205	282	512	181	263	102	195	304	172	175	315	102	203	633				
	MFA	4.3	2.7	1.4	4.9	77.	46.	78.	945	929	6.1	2.9	48.	41.	44.	569	539	092				
	2	5	58	86	51	55	11	.8	.7	.73	8.7	54	5	7	05	.9	.5	.1				
MMG	123	183	279	555	138	201	289	984	133	946	190	281	960	110	187	409	790	197				
	MFA	6.5	3.5	4.4	2.7	37.	49.	50.	80.	161	.26	0.6	0.7	3.5	13.	47.	08.	89.	829			
	2	5	01	87	68	02	85	3	81	.4	68	8	19	89	57	37	99	.1				
MMH	165	244	390	949	273	324	651	237	308	132	246	325	213	233	416	132	301	106				
	MFA	5.0	5.9	8.2	2.5	87.	01.	97.	165	114	3.7	6.3	9.4	21.	40.	83.	074	907	406			
	2	1	5	21	31	7	65	19	.2	.3	1	4	07	72	82	18	.4	.8	3			
MM	846	126	194	463	130	142	321	110	129	734	141	160	114	118	205	698	155	502				
	MINF	.56	6.2	4.7	0.9	15.	43.	39.	510	396	.53	2.7	3.5	23.	86.	49.	06.	079	384			
	A1	98	22	33	13	62	83	.89	.3	.4	07	81	64	21	29	73	.33	.1	.2			



MM MAX FA1	473 .00 11	631 .37 67	834 .51 01	238 4.2 16	596 9.0 06	591 8.9 35	166 05. 23	475 54. 97	477 18. 25	328 .87 65	623 .19 31	574 .89 26	514 3.5 02	459 6.0 16	595 5.8 92	302 31. 21	609 01. 04	146 366 .5	
MM MID FA1	476 .92 04	643 .47 03	849 .15 49	238 8.2 15	597 8.9 82	595 4.2 27	166 09. 24	475 72. 72	477 47. 8	332 .02 47	635 .77 76	591 .83 1	514 7.7 15	460 5.3 32	597 7.4 03	302 34. 9	609 08. 53	146 392 .3	
MM MFA 1	725 .62 63	863 .69 48	122 9.7 26	360 7.5 66	819 5.7 73	111 51. 42	224 52. 85	696 69. 05	975 .83 97	448 .16 39	871 .16 83	123 5.3 46	777 1.5 61	698 3.8 39	111 54. 72	448 80. 72	845 67. 8	215 772 .9	
MMG MFA 1	546 .03 52	754 .92 35	102 7.1 1	261 0.4 32	654 9.0 68	709 6.2 98	173 36. 26	505 07. 04	523 75. .87	415 48	840 .52 48	100 0.1 48	545 4.0 01	511 2.1 55	701 4.4 88	308 34. 16	619 60. 28	149 194 .7	
MMH MFA 1	939 .02 82	121 8.0 75	179 9.9 34	800 9.9 93	240 84. 7	262 94. 8	633 28. .9	233 241 .9	300 911 .84	822 .40 92	149 6.3 25	160 0.4 53	203 07. 74	212 61. 18	376 05. .9	130 947 .9	299 667 .9	105 926 .7	
SMIN FA2	162 6.1 65	394 245 9.1	885 5.4 62	253 4.0 28	300 52. 02	601 72. 3	218 98. .05	282 019 .1	129 079 0.9	242 3.1 66	324 6.4 74	198 59. 88	216 57. 65	386 33. 81	122 349 .8	278 024 .7	972 503 .9		
SMA XFA2	748 .97 63	108 1.6 98	133 6.9 05	360 7.8 57	905 5.0 28	858 8.9 66	271 43. 68	754 67. 33	692 18. 1	551 .17 32	109 2.6 19	109 5.1 47	834 5.2 43	739 1.5 47	940 45. 05	505 436 .2	104 394 .7		
SMID FA2	813 .07 23	124 6.6 37	157 7.6 2	367 4.4 38	921 6.6 66	924 4.5 27	271 95. 67	757 45. 82	697 .23. 05	591 .50 94	123 5.6 55	133 9.3 58	160 0.4 1.8	203 840 82	212 3.4 69	376 9.7 32	130 93. .5	299 534 .5	105 775 .5
SMF A2	156 1.4 68	214 5.2 94	336 8.8 39	826 5.4 36	211 92. 01	284 01. 05	532 63. 52	187 090 .9	265 338	106 8.1 57	203 3.5 2	305 9.9 74	177 39. 75	180 75. 75	320 38. 14	106 556 .5	216 184 .7	655 901 .2	
SGM FA2	130 1.7 38	190 9.2 35	287 0.5 34	609 3.8 73	154 56. 61	209 20. 36	362 68. 89	117 229 .3	146 108 .6	100 2.2 25	198 5.2 23	284 3.0 1	117 68. 28	126 02. 88	205 52. 87	589 56. 65	118 118 .5	257 515 .5	
SHM FA2	166 0.3 78	245 6.4 93	391 5.7 73	949 3.9 33	273 89. 16	324 03. 93	651 97. 52	237 165 .4	308 114 .5	132 6.4 9	247 1.7 1	326 5.3 15	213 22. 15	233 41. 06	416 83. 54	132 074 78	301 907 .9	106 406 .3	
SMIN FA1	988 .02 8	142 5.9 08	209 5.3 92	535 1.5 34	147 68. 65	155 67. 41	386 52. 64	127 133 .8	142 748 .1	831 .35 83	158 5.0 22	175 5.6 3	131 59. 46	133 23. 48	810 221 50	177 67. 50	221 798 64	535 799 .9	
SMA XFA1	689 .65 91	898 .65 03	109 1.5 17	354 8.4 79	891 2.0 83	801 8.6 71	270 95. 92	752 63. 63	687 48. 51	511 .95 33	928 40. 24	836 .72 14	829 4.6 56	727 8.9 84	907 5.7 26	505 00. .4	104 345 .1	210 043 .1	
SMID FA1	692 .92 26	909 .05 92	110 5.1 46	355 1.9 9	892 0.6 29	805 1.9 56	270 98. 68	752 26. 07	687 78. 48	514 .53 41	939 .28 81	853 .04 84	829 8.1 43	728 6.9 72	909 7.6 14	505 03. 45	104 351 .8	210 068 .2	
SMF A1	892 .08 23	109 1.7 09	145 0.0 95	453 7.9 44	107 60. 94	127 75. 17	314 28. 64	936 06. 75	114 342 .4	606 .57 7	113 8.8 35	143 0.9 7	103 63. 57	928 0.8 84	138 23. 81	620 23. 06	123 097 .6	273 907 .1	
SGM FA1	749 .12 96	100 2.0 73	126 7.3 44	374 0.6 7	939 8.7 3	910 2.6 65	276 36. 13	777 77. 36	732 54. 14	580 .82 2	111 3.1 45	122 9.3 17	854 8.4 5	771 8.4 42	100 87. 88	510 244 .7	105 748 .8	212 444 .8	
SHM FA1	105 9.8 68	139 3.2 82	196 3.7 09	814 3.9 9	242 81. 95	265 50. 91	633 98. 9	233 294 .4	300 962 .3	901 .11 13	163 5.3 15	174 8.5 25	203 55. 34	213 56. 24	376 97. 14	416 83. .3	132 074 78	301 907 .7	106 406 .3
LTSM INFA	163 8.9 24	248 1.1 94	895 5.2 42	256 22. 26	303 95. 65	608 38. 38	220 067 .3	284 219 .5	130 7.8 65	245 7.2 74	328 7.2 75	201 48. 14	219 50. 55	390 72. 57	128 48. 72	909 688 .7	505 462 .2	282 863 .4	
LTSM AXFA	939 .30 47	143 6.9 75	212 7.1 2	526 45. 54	133 97. 09	151 50. 72	382 97. 725	121 330 .6	803 .89 17	159 3.2 87	183 3.5 01	132 38. 71	127 69. 99	194 29. 61	829 69. 81	172 343 .7	498 649 .9		
LTSM IDFA	987 .79 2	155 5.6 17	229 0.6 62	531 2.8 64	134 74. 85	156 45. 66	382 89. .4	110 720 .8	121 64. 64	828 9.1 99	167 7.3 39	198 72. 96	132 54. 74	128 70. 97	196 70. 18	172 405 .8	498 914 .5		
LTSM FA2	158 3.4 64	222 6.4 93	353 5.1 75	849 5.6 48	223 47. 2	290 61. 72	556 41. 7	194 895 .9	269 984 .7	114 5.0 51	218 6.2 24	314 3.0 46	187 3.0 46	193 59. 81	341 38. 81	114 38. 98	241 343 .7	771 649 .2	



LTSG MFA 2	136 9.4 44	204 4.3 77	317 5.6 65	694 4.6 27	180 89 24	235 87 98	444 15. 88	142 124 .7	177 627 .8	109 9.1 87	215 4.2 38	298 3.6 15	152 29. 69	158 77. 88	264 60. 61	876 91. 87	181 150. .5	528 326 .2
LTSI MFA 2	166 9.5 92	247 9.5 41	395 7.3 52	949 9.7 25	273 95. 85	324 20. 52	651 98. 34	237 166 .4	308 115 .7	133 5.9 81	249 2.1 33	330 0.9 16	213 24. 35	233 46. 57	416 90. 14	132 074 .9	301 908 .4	106 406 4
LTSI INFA 1	112 1.8 36	168 5.5 91	264 1.0 75	643 9.7 21	175 86. 94	199 07. 46	459 47. 12	149 432 .4	175 152 .7	983 .48 37	189 5.9 78	225 1.9 26	160 31. 58	163 23. 97	274 92. 74	100 068 .9	217 154 .2	696 868 .2
LTSI AXFA 1	894 .41 85	130 3.9 83	195 6.2 14	522 7.2 73	132 28. 91	147 99. 2	382 14. 41	110 507 .4	120 966 .5	779 82. 9	149 5.2 34	166 7.7 42	132 07. 78	126 93. 66	192 17. 42	829 64. 51	172 286 .5	498 404 .5
LTSI IDFA 1	896 .90 66	131 1.8 5	196 6.0 73	522 9.7 16	132 36. 03	148 22. 84	382 16. 66	110 521 .1	120 989 .7	781 .41 14	150 1.9 75	167 8.6 63	132 09. 94	126 98. 97	192 31. 84	829 66. 34	172 290 .4	498 422 .1
LTSI FA1	104 7.9 85	144 4.1 69	220 4.2 13	589 2.4 54	146 47. 68	180 23. 81	412 48. 16	124 665 .4	154 385 .1	838 .27 2	162 0.8 55	204 5.1 82	144 19. 74	138 83. 4	221 97. 29	893 91. 14	538 183 .3	
LTSG MFA 1	939 .42 04	137 9.6 99	207 9.4 44	535 7.5 81	136 17. 34	155 49. 06	386 16. 2	124 112 .3	822 402 .08	160 22. 11	191 5.5 05	133 4.1 05	129 61. 36	198 66. 69	832 65. 56	172 851 .5	500 263 .2	
LTSI MFA 1	118 2.4 84	166 4.3 9	254 3.1 37	839 4.6 47	247 35. 5	276 20. 54	635 21. 65	233 466 .3	301 211 .6	103 4.6 44	192 7.2 48	224 5.7 4	205 20. 85	217 03. 35	382 68. 3	131 034 .1	299 769 .6	105 934 6
LMS MINF A2	165 5.6 37	250 2.2 35	400 9.5 26	904 8.5 72	258 71. 61	306 43. 84	616 63. .9	222 611 .7	286 399 4	134 4.9 88	251 6.6 37	336 5.0 57	206 64. 12	224 51. 18	397 66. 12	127 712 .9	288 575 .6	100 780 4
LMS MAX FA2	111 9.0 6	165 9.0 96	245 0.2 43	634 9.4 92	164 73. 34	181 77. 56	445 28. 11	144 922 .8	155 118 .6	113 2.9 4	212 7.7 99	258 0.1 71	174 84. 41	176 01. 11	289 62. 18	108 560 .5	727 229 .3	
LMS MID FA2	115 5.5 13	175 2.8 89	258 5.6 65	638 2.4 48	165 67. 9	185 28. 02	445 59. 52	155 145 .2	433 076	114 71	216 14	265 66	176 99	290 9	108 89.	229 573 .1	229 085 .334	
LMS MFA 2	161 0.6 04	229 0.5 81	362 0.4 32	869 0.8 63	232 80. 15	295 01. 23	577 35. 7	203 460 .4	274 190 .8	127 3.8 95	238 6.5 99	327 7.6 2	199 6.5 36	210 7.6 67	367 13. 46	122 56. .1	264 890 .6	880 809 .3
LMS GMF A2	144 3.3 53	214 3.0 96	331 7.3 6	755 1.6 07	200 49. 78	249 29. 02	492 95.	166 .7	199 413	125 5.1 32	237 2.0 84	318 5.5 14	183 34. 05	191 58. 73	325 97. .5	110 676 .2	233 616 .576	
LMS HMF A2	168 1.1 09	250 1.1 03	398 5.2 3	950 04. 19	274 40. 44	324 00. 64	652 169 .5	237 118 .4	308 8.2 55	135 3.8 76	253 1.7 51	337 35. 72	213 68. 33	233 17. 3	417 17. .5	412 078 .4	301 913 .7	106 406 7
LMS MINF A1	125 5.8 23	185 6.1 48	287 4.2 86	719 0.8 93	196 71. 3	219 24. 78	503 87. 18	171 073 .5	197 461 .9	120 8.0 81	225 7.3 16	279 3.9 55	186 92. 21	193 88. 98	331 37. 21	116 161 .3	252 071 .7	838 875 .5
LMS MAX FA1	108 4.5 15	155 6.2 59	230 7.6 58	631 9.8 62	163 89. 2	178 67. 28	444 98. 75	144 779 .3	154 154	112 2.6 23	208 7.4 09	249 5.3 51	174 1.1 14	175 3.4 14	288 548 .4	108 019 .3	229 019 .034	
LMS MID FA1	108 6.4 84	156 2.1 21	231 5.8 85	632 1.6 52	163 94. 25	178 85. 86	445 00. 6	144 788 .5	154 842 .8	112 0.1 11	209 1.0 04	250 1.0 32	174 67. 07	175 56. 1	288 549 25	108 021 .6	229 044 .3	
LMS MFA 1	120 0.5 32	166 4.7 55	251 4.1 93	680 0.4 64	174 51. 48	204 10. 71	468 144 .7	154 138 .6	181 7.5 68	114 9.3 63	213 7.9 35	268 82. 29	179 47. 52	181 93. 47	303 427 .5	111 931 .5	234 931 .3	
LMS GMF A1	111 9.1 48	161 4.2 47	241 0.5 65	641 5.0 78	166 52. 42	184 52. 12	448 48. .4	146 578 .3	157 578 44	114 0.7 22	213 2.9 22	262 1.1 78	175 3.6 78	176 96. 07	291 685 16	108 685 .8	229 327 .8	
LMS HMF A1	130 1.6 21	183 8.3 74	279 3.0 36	860 5.4 75	251 18. 66	283 01. 1	637 32. 68	233 752 .5	301 545 .7	122 3.8 98	227 0.6 1	278 9.0 39	208 37. 93	223 60. 85	392 60. 38	131 272 16	300 128 .9	105 970 7
LAD MINF A2	160 6.6 18	243 6.7 36	392 2.5 01	875 0.5 2	251 19. 66	298 84. 71	593 12. 34	215 805 .3	280 491 7	127 7.2 13	239 8.8 86	323 0.7 7	196 10. 13	214 77. 13	384 45. 86	120 45. 47	275 893 .2	967 218 .7



LAD	78.	285	305	39.	83.	373	71.	92.	124	53.	243	377	39.	56.	151	70.	57.	659
MAX	899	.46	.13	477	306	91	708	923	.51	255	.47	.27	359	737	.96	768	680	2.8
FA2	39	78	75	18	82	53	25	27	89	29	96	35	72	62	1	58	01	.81
LAD	192	574	656	95.	213	101	88.	162	222	122	489	711	70.	158	432	78.	72.	664
MID	.19	.20	.19	055	.72	7.7	006	.44	.61	.17	.21	.15	170	.54	.36	380	159	2.4
FA2	63	39	28	45	68	64	44	37	3	79	91	42	63	25	49	58	6	.03
LAD	152	202	323	797	195	279	489	174	261	962	185	302	165	167	305	980	185	576
MFA	2.0	9.9	0.5	2.7	71.	44.	17.	431	302	.34	1.4	0.5	83.	33.	55.	52.	667	529
2	34	22	72	18	45	14	5	.2	.6	68	08	17	34	61	21	43	.2	.2
LAD	112	168	256	446	104	180	163	617	100	856	177	276	588	808	148	117	179	501
GMF	3.0	4.2	6.8	8.3	09.	89.	71.	21.	824	.39	5.6	3.2	1.2	4.6	41.	60.	80.	49.
A2	9	22	54	29	53	85	28	71	.6	28	81	59	39	94	77	1	25	.56
LAD	164	243	388	949	273	323				132	245	325	213	233	416	132	301	106
HMF	8.2	1.1	7.1	0.9	86.	98.	651	237	308	0.4	9.8	0.9	21.	40.	82.	074	907	406
A2	55	17	09	56	26	06	97	165	114	62	78	43	43	09	18	.4	.8	.3
LAD	538	889	144	308	923	101	212	785	958	561	110	130	855	928	171	533	120	414
MINF	.05	.34	0.1	7.9	3.3	62.	55.	06.	84.	.58	4.1	7.0	1.5	1.3	10.	61.	044	371
A1	09	91	88	79	16	42	97	95	98	99	45	19	69	54	39	31	.1	.9
LAD	4.9	11.	13.	7.2	10.	31.	56.	28.	28.	2.7	8.3	95.	21.	6.5	11.	62.	43.	654
MAX	763	662	650	962	552	765	605	854	028	271	428	731	317	344	441	288	317	3.9
FA1	8	27	62	03	74	54	52	13	88	09	76	19	16	62	99	42	14	.59
LAD	8.3	23.	27.	10.	16.	52.	58.	40.	46.	4.8	18.	107	23.	9.8	19.	63.	45.	655
MID	784	952	297	314	881	717	883	385	933	223	928	.94	081	018	719	718	800	2.6
FA1	57	28	72	17	42	83	54	13	09	13	14	71	73	66	47	13	48	.42
LAD	346	302	467	152	240	591	666	227	541	149	321	841	319	259	536	173	248	694
MFA	.48	.62	.10	9.2	6.2	9.0	7.9	60.	26.	.22	.52	.31	6.2	5.6	4.7	47.	13.	35.
1	6	36	21	6	42	69	86	51	76	91	84	44	55	78	44	89	58	.61
LAD	79.	153	210	168	407	862	405	139	197	103	277	548	198	345	717	227	321	717
GMF	143	.63	.84	.87	.67	.33	.86	7.3	1.4	.29	.90	.89	.55	.13	.12	.30	.82	4.8
A1	23	28	01	82	15	05	49	37	02	59	79	62	91	58	17	71	85	.29
LAD	673		118		238	257	632	233	300	682	121	129	202	211	374	130		105
HMF	.71	786	9.5	781	17.	17.	80.	198	832	.10	7.5	1.2	59.	44.	39.	939	299	925
A1	63	.41	54	3.9	33	22	31	.2	.5	02	85	5	43	93	66	.4	656	8

Table 4: AMSE of the estimators when  $n = 40$  and  $\sigma_{\text{outlier}}^2$  (magnitude of outliers) = 10

ESTI MAT ORS	NUMBER OF EXPLANATORY VARIABLES																	
	3										5							
	DEGREES OF MULTICOLLINEARITY																	
	0.900			0.990			0.999			0.900			0.990			0.999		
	% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS		
	5%	10%	20%	5%	10%	20%	5%	10%	20%	5%	10%	20%	5%	10%	20%	5%	10%	20%
OLS	0.7	1.7	2.7	11.	15.	37.	117	136	365	1.0	2.0	4.3	14.	24.	38.	124	274	579
	755	504	916	184	992	935	.14	.82	.03	648	578	706	157	080	973	.50	.21	.69
	81	74	44	9	25	88	4	88	73	12	15	66	94	38	84	23	08	.25
MMI	0.7	1.6	2.6	10.	15.	36.	112	131	349	1.0	1.9	4.2	13.	23.	37.	119	263	557
NFA2	433	790	812	732	333	427	.33	.27	.96	272	827	219	621	161	615	.92	.93	.89
	07	61	4	44	4	73	46	97	46	76	32	55	44	64	19	9	42	6
MMA	0.4	0.9	1.6	4.0	6.4	16.	40.	50.	153	0.5	1.1	2.3	5.5	9.7	17.	47.	108	255
XFA2	458	288	525	810	590	767	425	838	.64	262	062	636	325	100	731	756	.85	.14
	65	06	34	49	83	17	66	16	42	07	59	25	92	03	29	75	71	.71
MMI	0.5	1.0	1.8	4.2	6.7	17.	40.	51.	154	0.5	1.2	2.6	5.7	9.8	18.	47.	109	255
DFA2	137	863	848	446	957	252	578	251	.24	982	216	230	475	613	123	859	.17	.64
	49	92	41	77	59	21	55	38	21	38	54	51	66	2	94	03	33	.25
MMF	0.7	1.5	2.5	9.8	14.	34.	106	123	315	0.9	1.7	3.9	11.	20.	34.	106	229	485
A2	293	685	897	506	411	606	.92	.85	.94	296	280	352	939	029	924	.42	.65	.68
	5	37	66	06	61	04	7	47	28	51	79	69	24	46	19	59	96	.82
MGM	0.6	1.4	2.4	7.9	12.	28.	71.	89.	229	0.9	1.7	3.9	9.7	16.	29.	65.	144	319
FA2	756	697	227	441	026	567	069	829	.37	474	955	494	357	092	419	782	.13	.08
	81	58	46	96	13	28	69	88	33	84	22	29	75	96	67	76	75	.23
MHM	0.6	1.6	2.5	11.	15.	37.	117	136	364	1.0	1.9	4.1	14.	23.	38.	124	274	579
FA2	992	028	158	073	802	577	.03	.63	.65	061	487	519	089	958	741	.43	.08	.44
	06	94	8	65	69	08	98	58	34	24	61	87	49	87	07	42	36	.77



MMI NFA1	0.4 476	0.9 829	1.6 780	6.1 687	9.0 039	22. 617	63. 341	76. 751	216. .45	0.6 580	1.3 439	2.8 503	8.6 789	14. 967	25. 170	77. 113	167. .91	373. .77	
MMA XFA1	0.3 340	0.6 713	1.2 574	3.9 291	6.1 419	16. 312	40. 279	50. 449	153. .07	0.4 214	0.9 229	2.0 096	5.3 294	9.5 710	17. 365	47. 658	108. .55	254. .67	
MMI DFA1	0.3 371	0.6 792	1.2 691	3.9 330	6.1 501	16. 283	40. 460	50. .08	153. 247	0.4 291	0.9 201	2.0 350	5.3 749	9.5 375	17. 660	47. .56	108. .68	254. .67	
MMF A1	0.4 143	0.7 941	1.4 896	4.7 185	7.3 619	19. 257	51. 578	62. 319	172. 80	0.4 957	1.0 283	2.3 239	6.3 115	11. 013	20. 381	56. 492	123. .46	286. .75	
MGM FA1	0.3 648	0.7 392	1.3 623	4.1 354	6.4 639	16. 959	41. 316	52. 015	156. .04	0.5 095	1.0 667	2.3 366	5.6 254	9.9 733	18. 174	48. 258	109. .72	256. .90	
MHM FA1	0.3 782	0.8 105	1.4 046	8.6 230	11. 992	30. 062	113. .51	130. .34	352. 47	0.5 .01	1.1 601	2.5 637	12. 361	20. 324	33. 910	122. 299	.21 .52	269. .48	571. .93
MM MINF A2	0.7 427	1.6 773	2.6 764	10. 722	15. 311	36. 351	112. .23	131. .14	349. 22	1.0 264	1.9 788	4.2 135	13. 610	23. 125	37. 553	119. .79	263. .55	556. .67	
MM MAX FA2	0.4 045	0.7 947	1.3 383	2.8 784	3.9 093	8.9 596	29. 296	32. 266	79. 401	0.4 361	0.8 212	4.2 664	5.8 967	8.8 670	33. 723	67. 660	120. 207	.67. .32	
MM MID FA2	0.4 853	0.9 893	1.6 659	3.0 731	4.3 609	9.6 767	29. 475	32. 762	80. 187	0.5 247	0.9 799	1.9 746	4.5 598	6.0 648	9.4 739	33. 781	67. 595	121. .33	
MM MFA 2	0.7 281	1.5 585	2.5 747	9.7 778	14. 296	34. 271	106. .51	123. .15	309. .28	0.9 204	1.6 711	3.8 729	11. 799	19. 479	34. 424	104. .84	224. .20	466. .83	
MMG MFA 2	0.6 706	1.4 476	2.3 768	7.5 935	11. 414	26. 460	65. 801	82. 570	190. .25	0.9 403	1.7 571	3.8 907	9.2 996	14. 413	27. 024	56. 154	113. .82	218. .62	
MMH MFA 2	0.6 961	1.5 962	2.4 887	11. 073	15. 800	37. 572	117. .03	136. .63	364. 043	1.0 428	1.9 377	4.1 089	14. 958	23. 739	38. .43	124. 41	274. .35	579. .76	
MM MINF A1	0.4 066	0.8 615	1.3 745	5.4 436	7.4 074	17. 840	56. 675	65. 778	171. .15	0.5 983	1.1 495	2.3 275	8.0 705	12. 918	20. 675	70. 016	145. .37	302. .70	
MM MAX FA1	0.2 756	0.4 919	0.7 884	2.7 040	3.5 101	8.3 173	29. 125	31. 807	78. 660	0.3 119	0.5 784	4.0 267	5.6 539	8.3 912	33. 447	66. 544	120. 842	.05. .23	
MM MID FA1	0.2 788	0.5 001	0.8 029	2.7 084	3.5 197	8.3 336	29. 130	31. 820	78. 681	0.3 154	0.5 857	4.0 409	5.6 603	8.3 960	33. 587	66. 547	120. 853	.07. .02	
MM MFA 1	0.3 670	0.6 308	1.1 064	3.6 513	5.1 392	12. 731	42. 644	46. 931	106. .41	0.3 988	0.7 153	1.5 038	5.2 503	7.6 165	13. 094	44. 587	86. 312	168. .61	
MMG MFA 1	0.3 090	0.5 665	0.9 274	2.9 426	3.9 158	9.2 408	30. 344	33. 695	82. 601	0.4 156	0.7 673	1.5 238	4.4 101	6.2 135	9.5 525	34. 262	68. 276	123. .05	
MMH MFA 1	0.3 249	0.6 566	0.9 905	8.3 919	11. 388	28. 566	46. .46	130. .16	351. .51	0.4 784	0.9 173	1.8 549	12. 232	20. 615	32. 463	32. .18	122. 45	269. .65	571. .46
SMIN FA2	0.7 439	1.6 793	2.6 783	10. 743	15. 336	36. 378	112. .48	131. .28	349. .41	1.0 278	1.9 826	4.2 163	13. 634	23. 168	37. 578	263. .120	557. .90	263. .11	
SMA XFA2	0.4 577	0.9 088	1.4 333	4.5 903	6.2 187	11. 661	49. 834	48. 364	105. .39	0.5 514	1.0 419	1.8 541	6.2 309	9.7 334	11. 938	50. 488	103. .18	174. .80	
SMID FA2	0.5 230	1.0 732	1.7 354	4.7 447	6.5 789	12. 280	49. 964	48. 781	106. .09	0.6 190	1.1 669	2.2 052	6.4 204	9.8 874	12. 463	50. 588	103. .50	175. .39	



SMF A2	0.7 304 59	1.5 689 1	2.5 804 31	9.9 146 71	14. 419 65	34. 386 64	107. .45 94	123. .26 95	311. .26 95	0.9 191 21	1.7 940 62	3.8 056 47	12. 069 57	20. 611 64	34. .13 38	107. .13 38	228. .92 26	474. .04 49	
SGM FA2	0.6 789 98	1.4 692 11	2.3 934 48	8.1 678 17	12. 028 32	27. 171 43	76. 146 07	89. 068 41	203. .88 1	0.9 510 54	1.7 903 18	3.9 3.9 106	10. 022 48	16. 153 18	27. 858 1	68. 125 34	139. .61 05	259. .16 4	
SHM FA2	0.7 013 67	1.6 031 42	2.4 972 44	11. 074 31	15. 802 88	37. .03 37	117. .63 99	136. .65 58	364. 02 31	1.0 073 96	1.9 485 02	4.1 426 51	14. 089 74	23. 959 01	38. 740 09	124. .43 42	274. .08 36	579. .44 76	
SMIN FA1	0.4 594 14	0.9 651 95	1.4 668 66	6.5 466 93	8.9 260 22	19. 448 18	69. 536 04	75. 366 34	187. .07 44	0.6 754 81	1.3 38	2.5 28	9.0 96	15. 213 71	22. 090 17	79. .42 39	164. .18 88	331. .62	
SMA XFA1	0.3 586 59	0.6 559 95	0.9 264 06	4.4 509 08	5.8 899 88	11. 110 05	49. 710 7	47. 974 37	104. 25	0.4 574 63	0.8 514 84	1.3 914 63	6.0 563 87	9.5 923 93	11. 471 79	50. 393 79	102. .88 58	174. .25 07	
SMID FA1	0.3 608 49	0.6 624 1	0.9 393 84	4.4 544 27	5.8 981 27	11. 124 01	49. 714 11	47. 985 01	104. 63	0.4 600 03	0.8 573 83	1.4 039 43	6.0 609 84	9.5 963 93	11. 484 25	50. 396 35	102. .89 56	174. .26 69	
SMF A1	0.4 279 36	0.7 709 86	1.2 189 82	5.1 950 13	7.1 874 14	14. 943 47	59. 445 53	60. 215 6	129. 36	0.5 79	0.9 231 76	1.8 055 5	6.9 059 29	11. 595 01	15. 053 07	59. .19 5	118. .24 81	216. .24 11	
SGM FA1	0.3 829 28	0.7 170 11	1.0 534 72	4.6 414 16	6.2 239 97	11. 903 63	50. 593 91	49. 556 14	108. 62	0.5 359 43	0.9 996 44	1.8 176 7	6.3 126 01	10. 001 62	12. 531 8	50. 976 92	104. .06 17	176. .92 98	
SHM FA1	0.3 952 49	0.7 936 65	1.1 088 07	8.7 534 22	11. 959 37	29. 083 16	113. .59 55	130. .35 37	351. 17	0.5 843 44	1.1 125 1	2.1 034 55	12. 413 96	20. 942 59	32. 774 04	122. .23 19	269. .91 68	571. .33 7	
LTS M INFA 2	0.7 458 6	1.6 834 59	2.6 849 27	10. 766 24	15. 372 51	36. 468 56	112. .74 78	131. .59 85	350. .27 06	1.0 306 67	1.9 306 33	4.2 290 17	13. 668 14	23. 229 58	37. 653 36	120. .36 67	264. .62 5	558. .46 37	
LTS M AXFA 2	0.5 195 53	1.0 816 57	1.7 126 84	5.6 686 07	8.1 478 73	18. 309 76	61. 188 9	66. 337 25	173. 50	0.6 699 45	1.2 055 98	2.4 274 98	7.8 681 98	12. 875 61	18. 209 05	65. 972 38	137. .05 75	266.	
LTS M IDFA 2	0.5 688 33	1.2 033 17	1.9 353 58	5.7 920 91	8.4 194 2	18. 755 39	61. 291 63	66. 658 94	173. 99	0.7 193 54	1.3 047 46	2.6 767 29	12. 800 33	18. 992 054	66. 581 62	137. .29 09	266. .49 38	558.	
LTS M FA2	0.7 339 47	1.5 880 93	2.5 989 27	10. 035 21	14. 570 4	34. 746 38	108. .26 04	125. .10 57	318. .39 08	0.9 540 62	1.7 540 93	3.9 482 93	12. 342 23	20. 675 82	35. 087 51	109. .59 29	235. .42 22	488. .97 35	
LTS G MFA 2	0.6 906 28	1.5 066 05	2.4 430 09	8.5 746 35	12. 612 54	29. 184 36	82. 088 12	97. 268 59	240. 674 93	0.9 190 24	1.8 619 69	3.9 731 49	10. 700 07	17. 729 65	29. 299 83	79. .77 46	164. .34 3	326.	
LTS H MFA 2	0.7 090 48	1.6 159 69	2.5 267 09	11. 076 12	15. 806 58	37. 580 01	117. .04 63	136. .63 37	364. 123 71	1.0 559 03	1.9 576 86	4.1 090 48	14. 960 3	23. 742 54	38. .43 43	124. .08 37	274. .44 78	579.	
LTS M INFA 1	0.5 208 05	1.1 232 53	1.7 371 95	7.2 480 75	10. 739 79	23. 783 34	76. 811 27	86. .82 26	228. 607 77	0.7 130 21	1.4 965 91	2.8 785 91	9.9 864 91	16. 507 11	25. 649 92	87. .13 86	184. .36 43	379. .36 7	
LTS M AXFA 1	0.4 461 14	0.8 940 97	1.3 401 13	5.5 564 76	7.8 965 58	17. 903 57	61. 090 74	66. .035 39	173. .03 85	0.6 021 82	1.0 576 44	2.0 977 88	7.7 394 06	12. 768 79	17. 868 99	29. 898 26	79. .83 09	164. .62 58	265.
LTS M IDFA 1	0.4 476 78	0.8 988 13	1.3 499 99	5.5 593 31	7.9 028 6	17. 914 06	61. 093 43	66. .043 58	173. .05 11	0.6 040 6	1.0 621 66	2.1 070 73	7.7 428 96	12. 771 76	17. 878 36	29. 900 42	79. .83 74	136. .63 81	265.
LTS M FA1	0.4 972 3	0.9 560 796	1.5 530 73	6.1 770 39	8.8 624 44	20. 772 33	68. 353 24	75. .03 494	190. 407 5	0.6 494 17	1.1 407 23	2.3 896 96	8.3 688 78	13. 884 98	20. 769 98	72. .453 43	148. .36 51	295. .56 58	
LTS G MFA 1	0.4 637 52	0.9 394 46	1.4 348 94	5.7 094 76	8.1 518 15	18. 485 82	61. 789 7	67. .49 88	175. 587 1	0.6 724 13	1.1 017 39	2.4 274 13	7.9 079 13	13. 629 51	18. 350 11	66. 350 36	137. .70 79	267. .62 61	
LTS H MFA 1	0.4 728 54	0.9 934 59	1.4 734 18	9.0 500 62	12. 553 32	30. 513 83	113. .76 58	130. .71 21	352. 921 1	0.6 663 79	1.2 619 79	2.6 78 78	12. 67 67	21. 321 98	33. 568 32	122. 32 18	270. .52 54	571. .52 89	



LMS	0.7	1.6	2.6	10.	15.	36.	112	131	350	1.0	1.9	4.2	13.	23.	37.	120	264	559
MINF	463	848	860	772	381	492	.83	.62	.46	317	893	276	694	264	673	.43	.88	.11
A2	39	32	85	87	08	76	32	83	42	32	54	04	03	6	88	15	31	34
LMS	0.5	1.1	1.7	6.1	8.5	19.	62.	67.	180	0.7	1.2	2.5	8.9	13.	19.	68.	152	290
MAX	352	233	584	269	343	389	808	808	.36	034	978	007	021	789	227	183	.17	.50
FA2	37	36	18	33	53	31	32	28	56	72	65	31	28	72	84	62	14	42
LMS	0.5	1.2	1.9	6.2	8.7	19.	62.	68.	180	0.7	1.3	2.7	9.0	13.	19.	68.	152	290
MID	800	360	683	356	978	812	908	108	.84	478	854	401	184	892	583	256	.38	.91
FA2	42	33	99	18	55	95	02	02	49	22	97	34	64	52	55	98	61	59
LMS	0.7	1.5	2.6	10.	14.	34.	108	125	319	0.9	1.7	3.9	12.	20.	35.	109	237	494
MFA	347	939	019	070	604	835	.49	.22	.33	602	811	616	539	908	197	.97	.79	.65
2	88	46	84	95	42	55	85	53	35	68	44	59	8	23	02	46	19	57
LMS	0.6	1.5	2.4	8.7	12.	29.	83.	97.	244	0.9	1.8	3.9	11.	18.	30.	80.	176	346
GMF	933	174	511	151	742	576	045	814	.08	725	350	747	228	146	116	735	.09	.10
A2	42	7	61	84	86	15	35	28	33	99	16	31	53	52	46	43	63	79
LMS	0.7	1.6	2.5	11.	15.	37.	117	136	364	1.0	1.9	4.1	14.	23.	38.	124	274	579
HMF	110	199	330	076	807	581	.04	.63	.65	142	595	618	091	961	743	.43	.08	.44
A2	69	38	79	65	39	94	02	64	39	61	17	57	07	28	4	43	38	79
LMS	0.5	1.1	1.7	7.5	10.	24.	77.	87.	233	0.7	1.4	2.9	10.	17.	26.	88.	192	394
MINF	363	618	814	217	478	476	859	520	.06	850	797	519	629	369	149	727	.71	.61
A1	67	81	97	93	13	69	13	15	92	06	57	02	72	66	51	22	11	41
LMS	0.4	0.9	1.4	6.0	8.2	18.	62.	67.	179	0.6	1.1	2.1	8.7	13.	18.	68.	151	290
MAX	706	493	105	276	848	997	712	527	.91	422	641	876	913	694	904	113	.96	.11
FA1	27	55	42	35	2	25	79	53	08	06	58	87	4	82	72	31	73	25
LMS	0.4	0.9		6.0	8.2	19.	62.	67.	179	0.6	1.1	2.1	8.7	13.	18.	68.	151	290
MID	718	537	1.4	301	912	007	715	535	.92	439	683	963	943	697	913	115	.97	.12
FA1	71	29	195	76	37	51	42	32	04	32	73	48	56	36	33	39		
LMS	0.5	1.0	1.6	6.5	9.2	21.	70.	76.	196	0.6	1.2	2.4	9.3	14.	21.	74.	162	317
MFA	151	286	112	529	357	567	081	364	.18	849	397	644	233	671	674	263	.02	.83
1	7	87	31	18	27	73	79	17	03	68	35	63	38	56	06	11	4	
LMS	0.4	0.9	1.4	6.1	8.5	19.	63.	68.	182	0.6	1.2	2.4	8.9	13.	19.	68.	152	291
GMF	855	914	979	629	382	556	388	664	.30	933	682	760	524	968	629	540	.75	.97
A1	52	2	29	41	1	57	8	53	09	17	39	6	65	49	52	82	74	16
LMS	0.4	1.0	1.5	9.1	12.	30.	113	130	352	0.7	1.3	2.6	12.	21.	33.	122	270	571
HMF	938	406	346	452	664	821	.82	.79	.40	227	441	711	746	497	725	.34	.11	.62
A1	53	44	94	33	63	13	11	51	44	59	89	46	77	24	19	59	46	64
LAD	0.7	1.6	2.6	10.	15.	36.	112	131	348	1.0	1.9	4.2	13.	23.	37.	119	263	556
MINF	421	761	743	717	303	326	.18	.04	.93	259	774	111	600	112	530	.74	.38	.24
A2	32	85	02	95	3	44	02	43	44	23	45	77	89	1	8	02	82	42
LAD	0.3	0.6	1.0	2.2	2.5	4.4	22.	17.	35.	0.3	0.6	1.1	2.9	3.8				
MAX	608	645	682	993	448	679	025	422	266	691	387	378	884	945	4.1	884	987	926
FA2	46	53	84	82	75	44	42	83	84	27	33	06	03	94	729	39	83	49
LAD	0.4	0.9	1.4	2.5	3.0	5.2	22.	17.	36.	0.4	0.8	1.6	3.2	4.1	4.8	25.	39.	57.
MID	557	008	951	190	696	851	208	946	078	715	296	416	783	176	652	012	408	628
FA2	34	52	57	52	2	49	47	94	76	03	61	8	56	58	99	5	91	4
LAD	0.7	1.5	2.5	9.7	14.	34.	106	122	306	0.9	1.6	3.8	11.	19.	34.	104	221	459
MFA	269	511	672	443	250	144	.30	.64	.19	145	432	517	642	245	212	.03	.27	.20
2	97	22	15	94	11	95	27	04	74	99	6	59	99	83	98	54	77	
LAD	0.6	1.4	2.3	7.4	11.	25.	62.	76.	168	0.9	1.7	3.8	8.7	13.	25.	49.	93.	172
GMF	655	304	505	466	139	437	620	691	.27	358	394	709	645	628	841	885	659	.04
A2	18	03	71	91	64	1	54	37	34	49	64	22	87	58	71	95	29	56
LAD	0.6	1.5	2.4	11.	15.	37.	117	136	364	1.0	1.9	4.1	14.	23.	38.	124	274	579
HMF	926	903	714	072	800	571	.03	.63	.65	032	402	326	089	958	738	.43	.08	.44
A2	61	56	17	66	13	55	97	55	28	79	19	48	22	14	88	41	35	76
LAD	0.3	0.7	1.1	5.1	6.6	15.	52.	56.	145	0.5	1.0	2.0	7.3	11.	18.	65.	130	270
MINF	633	462	162	399	132	182	488	768	.29	558	330	710	212	943	318	484	.89	.62
A1	08	67	94	46	21	54	92	87	5	46	56	57	09	34	68	89	86	35
LAD	0.2	0.2	0.3	2.1	2.0	3.7	21.	16.	34.	0.2	0.3	0.4	2.7	3.7	3.5	24.	38.	56.
MAX	108	953	413	043	925	846	852	948	523	259	478	779	322	007	931	763	597	276
FA1	4	87	82	94	36	53	09	84	41	43	25	76	69	29	25	27	37	2
LAD	0.2	0.3	0.3	2.1	2.1	3.8	21.	16.	34.	0.2	0.3	0.4	2.7	3.7	3.6	24.	38.	56.
MID	142	043	585	092	030	009	856	961	543	298	561	938	387	059	078	766	608	294
FA1	97	01	09	43	42	45	83	46	45	63	78	44	06	06	12	78	56	85



LAD	0.3	0.4	0.7	3.1	3.9	8.9	36.	34.	66.	0.3	0.5	1.0	4.0	5.9	9.1	36.	61.	112
MFA	165	622	580	690	794	490	757	288	855	259	110	600	565	026	875	920	109	.91
1	38	55	71	11	1	34	66	98	26	78	07	4	94	04	74	27	8	.77
LAD	0.2	0.3	0.5	2.3	2.5	4.7	23.	18.	38.	0.3	0.5	1.0	3.1	4.2	4.9	25.	40.	.59.
GMF	484	830	184	717	523	839	115	956	684	454	737	849	125	870	569	521	157	.499
A1	61	14	03	49	26	69	8	17	74	4	37	61	72	83	99	25	.64	
LAD	0.2	0.4		8.2	11.	27.	113	130	351	0.4	0.7	1.4	12.	20.	32.	122	269	.571
HMF	667	885	0.5	720	097	873	.43	.03	.32	178	561	826	156	492	112	.17	.83	.23
A1	36	65	928	77	45	2	33	9	16	57	38	54	6	48	67	35	11	.79

Table 5: AMSE of the estimators when  $n = 40$  and  $\sigma_{\text{outlier}}^2$  (magnitude of outliers) = 100

ESTI MAT ORS	NUMBER OF EXPLANATORY VARIABLES																	
	3									5								
	DEGREES OF MULTICOLLINEARITY									DEGREES OF MULTICOLLINEARITY								
	0.900			0.990			0.999			0.900			0.990			0.999		
	% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS		
	5%	10	20	5%	10	20	5%	10	20	5%	10	20	5%	10	20	5%	10	20
OLS	69. 777 81	112 .53 74	295 .12 51	676 .01 55	320 3.2 49	249 5.6 43	578 9.7 47	164 84. 54	354 13. 41	129 .74 87	169 .47 41	325 .55 3	991 .30 06	178 5.6 19	336 5.4 75	135 13. 33	224 54. 33	479 46. 82
MMI NFA2	66. 923 3	107 .46 39	283 .35 56	647 .79 55	306 5.4 31	239 3.2 37	554 5.0 5	158 00. 27	339 60. 12	124 .87 11	163 .49 29	314 .15 39	953 .07 74	172 2.6 71	324 7.3 51	129 99. 34	216 38. 64	461 59. 47
MMA XFA2	39. 617 17	76. 180 51	182 .06 39	215 .15 7	100 3.2 46	104 7.4 61	150 4.4 56	510 7.5 08	140 86. 54	47. 333 19	90. 188 43	161 .11 92	321 .04 71	624 .55 71	146 2.2 18	375 9.0 33	704 4.4 36	192 71. 36
MMI DFA2	47. 143 06	86. 700 28	210 .12 54	228 .17 81	103 4.2 61	108 4.2 79	152 4.8 93	515 7.8 49	141 39. 99	55. 08 09	106 .31 86	183 .85 68	334 .71 55	639 2.8 1	149 9.7 91	377 2.3 19	706 0.3 52	193 11. 52
MMF A2	63. 672 87	107 .05 44	276 .25 31	606 .57 85	264 0.9 13	232 4.8 82	534 0.3 14	149 94. 2	312 34. 65	114 .88 96	153 .35 08	289 .38 37	838 .47 38	154 3.2 63	299 9.6 33	111 12. 15	192 69. 14	393 98. 9
MGM FA2	60. 156 58	101 .21 36	260 .26 49	485 .61 54	203 3.1 64	191 0.1 15	365 2.8 06	104 35. 71	220 38. 59	113 .05 64	155 .65 62	294 .04 38	683 .36 42	125 3.3 04	254 9.9 69	573 3.5 75	104 79. 77	249 14. 38
MHM FA2	62. 086 43	99. 483 76	267 .47 46	666 .63 09	318 5.7 94	245 9.0 28	578 0.9 43	164 65. 6	353 78. 11	124 .25 06	159 .72 58	306 .65 53	985 2.7 93	177 5.2 03	334 3.2 44	135 3.2 94	224 43. 45	479 24. 32
MMI NFA1	37. 333 23	61. 899 06	170 .78 38	350 7.6 49	167 8.8 96	142 7.3 29	853 3.2 87	277 7.9 59	204 59. 32	70. 18 18	100 .50 95	200 .11 85	559 3.8 27	107 3.7 92	213 3.7 42	754 0.6 51	132 10. 54	297 93. 78
MMA XFA1	24. 206 15	46. 355 86	123 .99 22	203 .16 42	975 3.6 3	101 5.4 99	148 0.5 24	506 34. 24	140 339 66	37. 140 87	62. 140 81	129 .78 88	308 .53 39	611 0.04 02	142 7.6 38	374 6.3 46	702 9.1 77	192 32. 9
MMI DFA1	24. 682 04	47. 358 69	125 .76 85	203 .47 09	976 0.02 94	101 4.5 12	148 6.0 12	506 1.8 03	140 36. 08	37. 606 75	63. 027 02	130 .69 96	308 .87 46	611 .41 88	142 8.5 97	374 6.7 15	702 9.6 23	192 34. 02
MMF A1	30. 315 26	60. 742 21	153 .36 14	266 2.7 83	115 9.2 23	126 2.9 11	221 6.7 37	672 05. 33	163 633 28	49. 566 78	77. 566 86	154 .05 58	379 .49 93	753 87. 93	168 3.2 15	473 9.4 85	903 3.6 43	217 65. 92
MGM FA1	27. 522 57	52. 237 84	137 .30 46	218 5.3 19	102 0.6 53	106 2.1 99	156 7.8 97	525 25. 85	143 058 27	48. 506 66	80. 358 87	158 .74 87	331 .83 73	651 4.3 53	150 2.5 53	380 8.8 79	713 8.8 97	194 25. 4
MHM FA1	28. 320 67	51. 104 98	141 .70 67	475 0.6 43	271 7.3 02	180 8.7 18	548 30. 91	158 30. 56	342 02. 82	64. 458 82	84. 69 95	169 0.69 98	833 0.83 03	151 4.3 38	283 6.8 53	133 6.8 72	220 84. 64	471 86. 75
MM MINF A2	66. 878 53	107 .26 41	282 .27 14	647 1.9 7	306 8.0 03	238 3.3 59	554 0.8 08	157 01. 5	338 91. 13	124 .80 26	163 .30 37	313 .65 15	952 0.53 94	172 0.53 76	324 0.73 67	129 92. 44	216 17. 43	460 76. 27
MM MAX FA2	37. 110 85	69. 409 64	150 .96 5	166 .99 68	604 .03 19	435 .41 48	121 5.1 67	318 1.9 94	555 3.4 56	40. 341 64	73. 538 64	100 0.36 01	250 0.36 62	357 0.68 64	621 0.73 67	290 0.37 44	410 2.3 69	702 5.0 44



MM	45.	82.	190	181	640	490	123	324	562	49.	94.	135	266	375	681		412	707
MID	464	846	.40	.06	.78	.69	9.6	0.2	7.5	49.	588	.33	.37	.65	.24	291	2.6	8.7
FA2	94	71	92	97	82	53	49	06	45	67	92	.01	.01	.98	.68	6.2	87	01
MM	63.	106	274	603	259	231	533	149	307	114	152	284	832	151	294	110	190	378
MFA	486	.82	.82	.92	2.2	1.0	4.9	30.	21.	.41	.17	.88	.30	9.2	5.7	12.	08.	00.
2	56	27	54	47	8	75	64	81	13	12	19	06	81	33	95	43	7	9
MMG	59.	100	255	471	186	177	357	969	179	112	154	290	663	116	233	511	833	162
MFA	736	.31	.95	.41	6.1	4.7	6.4	9.6	41.	.47	.76	.55	.87	6.2	2.9	7.3	9.4	67.
2	71	61	27	32	68	82	15	97	07	65	29	9	92	38	49	05	68	55
MMH	61.	98.	264	666	318	245	578	164	353	124	159	305	985	177	334	135	224	479
MFA	860	343	.73	.58	5.7	8.3	0.9	65.	78.	.17	.30	.45	.26	5.1	3.0	07.	43.	24.
2	75	19	19	06	4	5	4	58	07	36	58	32	37	58	38	94	45	31
MM	34.	50.	134	319	142	104	263	739	154	66.	87.	160	525	938	170	712	117	239
MINF	579	575	.78	.03	9.2	2.0	6.0	6.2	67.	541	070	.10	.26	.78	7.5	7.2	26.	02.
A1	24	21	56	86	54	27	17	66	12	39	61	63	31	1	02	57	86	1
MM	20.	29.	68.	154	571	388	119	312	548	29.	36.	53.	236	342	569	288	408	697
MAX	291	894	486	.51	.08	.66	2.2	8.3	4.4	338	285	501	.93	.16	.54	9.3	8.3	0.7
FA1	4	47	76	05	81	74	91	86	85	15	7	91	05	29	78	17	08	97
MM	20.	31.	70.	154	571	389	119	312	548	29.	37.	54.	237	342	570	288	408	697
MID	789	203	802	.82	.92	.80	2.9	9.8	6.3	614	411	729	.28	.58	.89	9.6	8.7	2.2
FA1	41	24	62	13	73	11	12	3	56	02	49	29	81	.08	78	95	94	98
MM	26.	49.	109	223	782	786	202	516	898	42.	56.	89.	318	523	983	399	653	111
MFA	852	031	.66	.74	.85	.69	3.3	0.9	2.9	916	753	524	.70	.68	.90	6.5	7.3	00.
1	57	99	25	66	5	69	11	92	78	19	32	82	22	61	25	69	08	01
MMG	23.	37.	86.	170	630	454	128	335	589	41.	60.	96.	262	391	685	295	421	724
MFA	820	669	692	.38	.20	.95	3.9	7.8	2.0	153	682	127	.93	.37	.72	4.7	1.3	2.9
1	22	62	28	7	23	3	78	96	68	14	5	92	57	14	36	72	21	87
MMH	24.	36.	93.	462	267	162	548	158	341	59.	65.	114	826	149	274	133	220	471
MFA	835	194	204	.10	6.6	7.0	5.3	18.	57.	620	795	.24	.48	0.4	3.0	27.	81.	72.
1	7	92	48	27	25	75	81	58	46	3	28	06	05	03	33	95	08	74
SMIN	66.	107	282	648	306	238	555	158	339	125	163	313	954	172	324	130	216	461
FA2	980	.44	.98	.58	6.6	9.9	2.8	08.	12.	.01	.51	.85	.97	2.9	2.6	21.	44.	08.
	79	56	15	98	58	62	94	04	74	19	14	7	17	4	58	02	25	73
SMA	41.	74.	164	280		692	211	572	895	60.	91.	127	410	630	969	563	752	126
XFA2	727	976	.54	.45	112	.17	9.3	6.2	4.1	577	055	.72	.11	.73	.65	8.0	7.2	13.
	82	09	49	91	5	98	06	05	78	66	44	08	85	31	89	38	82	63
SMID	48.	86.	198	290	115	739	213	577	902	67.	107	157	421	644	101	564	754	126
FA2	560	073	.85	.99	3.7	.89	7.6	4.5	1.1	419	.09	.11	.47	.71	9.6	8.5	2.4	64.
	83	95	18	4	36	56	63	04	23	04	85	94	12	37	4	04	11	54
SMF	63.	107	275	610	265	231	536	150	308	115	153	286	853	154	296	113	193	385
A2	876	.03	.36	.33	4.3	6.2	3.0	23.	91.	.89	.45	.78	.45	4.5	3.4	96.	09.	12.
	95	26	99	41	37	76	36	37	91	16	91	75	19	45	94	05	41	34
SGM	60.	101	257	504	207	182	391	106	194	114	155	292	719	125	241	717	107	203
FA2	568	.10	.67	.16	7.4	9.7	1.0	86.	63.	.27	.73	.02	.79	4.5	1.8	2.1	58.	70.
	93	33	34	72	42	83	75	29	95	32	89	71	72	65	35	17	77	09
SHM	62.	99.	265	666	318	245	578	164	353	124	159	305	985	177	334	135	224	479
FA2	375	321	.74	.72	.66	18	75	55	6	09	27	.73	.92	.32	5.2	3.1	43.	24.
	52	73	03	66	18	75	55	6	09	27	93	92	5	15	03	94	45	32
SMIN	39.	59.	150	391	174	120	318	891	173	79.	101	177	613	107	187	857	133	267
FA1	665	744	.58	.13	6.8	3.1	5.0	1.1	36.	270	.34	.99	.03	4.8	1.9	4.7	78.	13.
	37	18	64	64	51	19	88	23	86	8	47	55	3	68	11	44	13	82
SMA	27.	43.	92.	270	109	650	210	568	889	52.	62.	87.	399	618	925	562	751	125
XFA1	862	189	920	.75	8.4	.47	2.0	0.5	0.9	443	640	671	.93	.15	.21	8.0	2.7	65.
	62	18	73	58	42	79	94	85	32	5	72	4	14	14	26	51	94	58
SMID	28.	44.	95.	271	109	651	210	568	889	52.	63.	88.	400	618	926	562	751	125
FA1	289	236	017	.00	9.1	.52	2.5	1.8	2.6	667	546	778	.20	.49	.40	8.3	3.2	66.
	95	75	44	6	38	05	62	34	63	68	44	86	36	88	13	42	17	98.
SMF	33.	58.	128	322	126	989	272	723	118	62.	78.	118	459	756	126	640	939	160
A1	349	505	.94	.18	2.2	.12	2.3	1.5	56.	417	356	.58	.22	.56	8.4	0.2	3.7	68.
	16	8	29	41	25	19	44	29	68	54	17	85	68	74	05	38	49	86
SGM	30.	49.	109	283	114	709	217	586	925	61.	81.	124	418	656	102	567	761	128
FA1	840	408	.04	.02	5.5	.16	0.8	9.5	4.7	158	327	.15	.99	.76	3.3	7.2	6.7	11.
	71	91	63	09	15	3	09	88	46	39	39	33	39	72	51	02	07	97



SHM FA1	31. 583	48. 194	114. .49	495. .71	272. 2.3	169. 8.1	549. 8.6	158. 38	341. 01	74. 124	84. 835	139. .08	846. .84	151. 84	277. 23	133. 55	471. 21	220. 86	77. 51
LTS M INFA 2	67. 112	107. .75	283. .70	650. .35	307. 4.2	239. 6.3	556. 4.0	158. 43	340. 17	125. .33	163. .81	314. .48	957. .75	172. 6.8	324. 8.9	130. 56	216. 94	462. 11.	
LTS M AXFA 2	46. 490	81. 358	191. .67	350. .47	162. 3.4	118. 0.6	289. 9.6	802. 1.9	169. 28	75. 164	105. .29	173. .93	555. .42	890. .80	153. 1.8	721. 4.3	110. 58	209. 61.	
LTS M IDFA 2	51. 812	89. 999	216. .85	358. .66	164. 3.9	121. 3.3	291. 7.5	805. 63	169. 02	80. 76	117. 5	194. 4	563. 91	900. 01	156. 77	722. 72	110. 2.1	209. 68.	
LTS M FA2	64. 340	107. .38	277. .01	617. .03	273. 1.2	233. 2.3	539. 3.4	151. 49	315. 45	117. 7	154. 23	291. 43	875. 63	157. 85	300. 28	117. 74	197. 52	399. 79	
LTS G MFA 2	61. 510	102. .23	262. .23	528. .77	230. .03	195. 7.8	421. 7.3	117. 01	236. 33	116. .29	156. .91	295. .66	776. .86	134. .86	257. 32	836. 81	133. 68	264. 07	
LTS H MFA 2	63. 015	100. .74	268. .89	666. .97	318. 5.9	245. 9.4	578. 0.9	164. 65	353. 78	124. .76	160. .45	307. .33	985. .42	177. .53	334. .33	135. 52	224. 95	479. 46	
LTS M INFA 1	44. 893	69. 791	181. .57	437. .50	206. 4.1	152. 4.8	367. 5.4	103. 80	222. 1	89. 75	113. 11	209. 26	701. 58	121. 49	217. 83	945. 03	152. 67	310. 34	
LTS M AXFA 1	35. 603	57. 353	140. .08	342. .93	160. 4.4	115. 1.6	288. 6.3	798. 6.1	168. 84	69. 153	84. 491	146. .45	547. .52	881. .67	149. 37	720. 35	110. 24	209. 66	
LTS M IDFA 1	35. 952	58. 149	141. .63	343. .12	160. 4.9	115. 2.4	288. 6.6	798. 7.1	168. 85	69. 16	85. 36	147. .59	547. .28	881. .11	150. 43	720. 52	110. 46	209. 33	
LTS M FA1	39. 979	68. 860	166. .03	382. .99	172. 1.1	138. 1.2	333. 9.1	914. 6.1	188. 06	76. 528	95. .65	167. .76	591. .64	979. .82	174. 31	778. 22	123. 26	233. 95	
LTS G MFA 1	38. 000	62. 040	151. .79	352. .46	163. 8.0	119. 2.3	293. 8.7	813. 2.4	171. 33	75. 594	98. 085	171. .48	562. .12	909. .31	156. 19	724. 8	111. 95	211. 36	
LTS H MFA 1	38. 503	61. 123	155. .78	343. .57	160. 1.5	115. 9.8	288. 5.1	798. 69	168. 39	69. 77	85. 88	147. .56	547. .08	881. .74	150. 88	720. 02	110. 2	209. 96	
LMS MINF A2	67. 168	107. .83	283. .89	650. .80	307. 5.6	239. 7.3	556. 5.7	158. 53	340. 33	125. 86	163. 99	314. 87	958. .43	172. 43	325. 57	130. 54	217. 22	462. 29	
LMS MAX FA2	48. 126	196. .17	374. .29	169. 7.1	122. 3.3	299. 0.4	834. 3.8	176. 74	78. 373	110. 87	185. .86	581. .17	966. .34	163. .21	746. 46	116. 35	221. 97	401. 38	
LMS MID FA2	52. 991	90. 750	220. .07	381. .90	171. 6.4	125. 4.7	551. 300	158. 7.6	342. 18	85. 1	101. 27	182. 28	868. .74	155. 47	285. 12	133. 66	471. 64	95. 97	
LMS MFA 2	64. 531	107. .47	277. .42	618. .94	274. 3.4	233. 4.3	539. 8.0	151. 78	316. 30	118. 01	155. 74	292. 91	877. 87	158. 3	302. 29	117. 22	198. 75	401. 26	
LMS GMF A2	61. 888	102. .49	263. .24	537. .25	233. 3.4	196. 8.0	425. 9.1	118. 57	240. 33	116. 42	157. .83	296. .47	784. .68	138. .46	261. .46	746. 35	138. 97	272. 47	
LMS HMF A2	63. 233	101. .04	269. .62	667. .03	318. 6.0	245. 9.6	578. 0.9	164. 65	353. 78	124. .87	160. .73	307. .70	985. .46	134. .46	224. 62	117. 75	221. 47	479. 34	
LMS MINF A1	46. 662	71. 486	186. .59	454. .17	211. 1.1	155. 0.3	373. 7.7	105. 87	227. 30	91. 11	117. 01	217. 83	714. .57	126. 56	223. 33	960. 33	217. 15	462. 05	
LMS MAX FA1	38. 116	59. 600	147. .20	367. .17	167. 9.3	119. 4.7	297. 7.9	831. 2.0	176. 33	72. 665	92. 131	159. .40	574. .03	957. .62	160. 26	745. 17	116. 3	220. 41	
LMS MINF A1	46. 662	71. 486	186. .59	454. .17	211. 1.1	155. 0.3	373. 7.7	105. 87	227. 30	91. 11	117. 01	217. 83	714. .57	126. 56	223. 33	960. 33	217. 15	462. 05	
LMS MAX FA1	38. 79	59. 37	147. .09	367. .42	167. 66	119. 71	297. 75	831. 67	176. 52	72. 15	92. 84	159. .34	574. .26	957. .17	160. 3	745. 41	116. 59	220. 42	



LMS	38.	60.	148	367	167	119	297	831	176	72.	160	574	957	160	745	116	220
MID	436	369	.67	.36	9.8	5.5	8.3	2.9	34	825	92.	.14	.23	.86	3.0	4.5	82.
FA1	48	27	71	07	3	11	15	41	66	67	726	74	17	11	66	75	7.
LMS	42.	70.	171	404		141	341	940	194	79.	102	179	614	105	182	800	129
MFA	145	599	.85	.33	178	3.7	3.2	2.8	36.	661	.42	.36	.72	1.4	6.1	7.3	20.
1	55	8	02	43	9.2	39	11	28	48	84	17	07	65	09	87	32	03
LMS	40.	158	376	171	123	302	844	178	78.	104	182	587	983	166	749	117	222
GMF	321	64.	.32	.14	0.9	4.6	7.2	4.3	66.	780	.38	.90	.54	.88	7.3	0.4	50.
A1	94	099	7	9	48	11	59	51	48	28	35	27	05	96	1	35	67
LMS	40.	63.	162	529	279	187	551	158	342	87.	106	191	872	156	287	133	221
HMF	709	222	.12	.91	2.3	5.8	7.4	79.	51.	759	.97	.93	.47	3.8	7.6	37.	00.
A1	18	06	74	51	7	52	61	87	29	05	83	48	04	62	99	97	65
LAD	66.	107	282	646	305	238	553	157	338	124	163	313	951	171	323	129	215
MINF	792	.10	.48	.50	8.8	6.2	7.0	69.	62.	.65	.16	.46	.18	9.0	7.8	78.	98.
A2	64	49	35	2	97	68	88	05	41	85	03	97	44	55	45	03	04
LAD	27.	60.	118	12.	21.	27.	28.	32.	19.	13.	49.	55.	15.	9.8	28.	60.	28.
MAX	662	092	.65	666	321	059	076	156	413	869	878	344	819	527	549	059	117
FA2	18	83	65	96	7	19	18	6	81	92	97	33	56	45	96	06	63
LAD	40.	78.	172	28.	52.	77.	40.	58.	40.	27.	79.	100	33.	24.	81.	66.	32.
MID	069	265	.70	265	764	326	502	489	711	198	005	.99	207	579	688	074	922
FA2	84	67	73	45	17	02	59	11	37	84	96	08	58	29	06	77	81
LAD	63.	106	274	599	253	230	531	148	304	113	151	282	812	149	291	107	187
MFA	092	.63	.08	.20	9.7	5.8	4.2	53.	61.	.15	.11	.87	.31	5.9	6.6	17.	15.
2	87	63	82	42	28	67	64	06	18	54	79	85	59	92	28	28	11
LAD	58.	99.	253	436	163	170	315	846	149	110	153	289	590	105	218	281	510
GMF	757	491	.28	.51	6.0	1.1	3.9	7.1	10.	.90	.98	.06	.99	8.0	2.7	1.7	1.0
A2	14	09	97	43	73	32	08	28	22	74	98	09	96	22	12	72	75
LAD	61.	96.	262	666	318	245	578	164	353	124	158	304	985	177	334	135	224
HMF	019	803	.46	.49	5.6	8.1	0.9	65.	78.	.00	.90	.89	.23	5.1	2.9	07.	43.
A2	39	39	81	59	95	13	33	57	06	7	54	42	63	26	66	94	44
LAD	32.	95.	223	105	774	184	534	116	50.	68.	133	395	756	137	558	955	198
MINF	23.	411	510	.66	2.2	.01	6.8	5.0	84.	673	707	.03	.15	.52	6.6	1.9	4.9
A1	717	88	06	09	11	01	13	12	79	41	55	67	39	23	17	98	59
LAD	1.4	2.2	2.9	3.2	3.3	1.5	19.	14.	5.7	0.9	1.2	0.9	5.1	2.1	1.3	5.5.	24.
MAX	890	705	313	778	711	283	290	975	287	110	022	463	239	125	457	355	538
FA1	15	44	48	4	5	81	98	16	53	3	65	14	01	93	5	24	81
LAD	2.1	3.9		3.4	3.8	2.1	19.	15.	6.7	1.0	2.1	1.7	5.3	2.2	1.8	55.	8.7
MID	045	342	5.6	558	354	810	671	933	878	907	483	560	066	598	114	515	691
FA1	97	68	502	81	67	61	9	44	44	72	17	35	38	56	43	96	47
LAD	11.	30.	58.	85.	209	438	979	227	339	17.	26.	41.	101	201	435	130	275
MFA	328	067	916	370	.25	.00	.14	3.2	1.2	387	399	327	.62	.11	.98	5.8	6.4
1	32	46	42	15	6	66	76	12	89	21	16	13	.09	7	45	11	14
LAD	6.5	12.	25.	16.	42.	43.	70.	134	173	14.	31.	49.	29.	40.	86.	88.	73.
GMF	022	921	988	109	947	169	577	.43	.76	971	862	843	158	108	142	129	164
A1	73	07	78	97	56	3	7	75	67	91	21	17	23	92	.09	72	74
LAD	6.8	8.6	29.	425	263	152	547	158	341	41.	37.	70.	808	146	269	133	220
HMF	734	055	328	.26	9.3	1.1	6.8	04.	39.	125	800	169	.82	7.3	4.8	26.	68.
A1	22	51	18	74	82	28	21	31	87	52	83	51	73	1	41	06	14

Table 6: AMSE of the estimators when  $n = 40$  and  $\sigma_{\text{outlier}}^2$  (magnitude of outliers) = 250

ESTIMATORS	NUMBER OF EXPLANATORY VARIABLES																	
	3 DEGREES OF MULTICOLLINEARITY									5 DEGREES OF MULTICOLLINEARITY								
	0.900		0.990		0.999		0.900		0.990		0.999		0.900		0.990		0.999	
% OF OUTLIERS	10	20	% OF OUTLIERS	10	20	% OF OUTLIERS	10	20	% OF OUTLIERS	10	20	% OF OUTLIERS	10	20	% OF OUTLIERS	10	20	% OF OUTLIERS
5%	%	%	5%	%	%	5%	%	%	5%	%	%	5%	%	%	5%	%	%	%
OLS	374	982	204	559	109	186	665	108	157	465	929	221	549	128	227	685	174	326
	.05	.47	1.2	7.8	61.	87.	.09.	120	058	.81	.93	8.0	7.3	17.	23.	55.	245	077
	49	39	34	08	25	53	36	.6	.7	16	51	28	19	35	94	5	.9	.3
MMI	359	942	195	535	105	179	636	103	150	449	897	213	530	123	219	661	167	314
NFA2	.06	.44	9.5	9.0	00.	24.	84.	651	630	.18	.21	9.8	0.3	27.	14.	21.	861	194
	95	58	47	71	79	49	43	.6	.2	17	81	84	78	37	72	81	.9	.5



MMA	205 .63	449 .02	115 3.9	176 3.6	357 6.0	733 4.5	195 61.	352 22	610 85	192 38	494 64	115 19	162 35	422 11	939 56	199 25.	558 01.	135 42	
XFA2	22	54	65	93	9	06	22	85	38	64	65	19	35	11	56	25	42	762	
MMI	246 .22	531 .29	133 0.8	186 1.6	377 6.2	763 9.4	196 62.	354 74.	613 38.	228 .53	588 .49	131 9.	172 82	435 38	974 55	199 92.	559 49.	135 937	
DFA2	77	62	36	25	87	57	98	09	24	83	9	82	38	55	63	79	44	.4	
MMF	336 .40	889 .52	185 8.0	476 3.5	987 7.6	167 74.	546 66.	944 48.	140 880	418 .22	840 .89	197 2.2	477 3.4	106 33.	199 26.	599 03.	147 919	275 609	
A2	28	04	27	87	12	41	99	91	.2	55	56	42	39	93	63	6	.9	.2	
MGM	319 .09	811 .19	174 3.0	381 8.0	790 4.2	137 31.	355 25.	652 65	100 132	421 .31	858 69	199 9.8	394 6.0	843 7.6	167 06.	328 01.	819 60.	173 323	
FA2	92	11	87	57	9	44	49	65	.6	74	62	23	72	59	26	29	15	.5	
MHM	328 .77	887 .71	185 3.6	554 5.1	108 43.	184 67.	664 61.	108 011	156 830	435 .11	869 .04	209 0.5	546 3.1	127 46.	225 85.	685 20.	174 169	325 937	
FA2	08	45	13	01	59	94	22	.4	.7	55	82	4	23	07	69	42	.3	.7	
MMI	199 .31	530 .04	119 5.0	286 8.2	568 3.9	105 54.	346 93.	581 71.	896 07.	266 .13	544 .91	138 6.2	309 3.0	746 7.7	142 29.	394 99.	101 423	206 265	
NFA1	49	12	93	9	69	44	17	05	18	53	59	34	31	54	78	.2	.2	.2	
MMA	127 .29	342 .65	854 .70	167 4.0	339 1.7	705 1.2	194 65.	349 89.	607 53.	145 .48	325 .45	914 .21	153 1.4	411 0.0	906 9.2	198 61.	556 60.	135 593	
XFA1	85	78	56	65	71	43	54	18	09	86	55	49	22	14	04	64	06	.4	
MMI	129 .67	345 .33	863 .47	167 6.3	339 6.5	705 8.5	194 68.	349 95.	607 60.	146 .77	330 .72	921 .54	153 3.7	411 3.1	907 8.0	198 63.	556 64.	135 598	
DFA1	54	84	2	18	46	93	15	51	9	46	24	5	89	83	27	5	18	.3	
MMF	155 .31	423 .17	100 6.6	201 5.7	440 6.7	851 0.5	233 07.	428 73.	726 05.	193 .54	412 .14	107 9.1	203 0.8	503 2.2	108 12.	265 81.	689 77.	154 442	
A1	97	52	22	79	06	2	83	78	79	01	56	46	58	64	57	01	37	.5	
MGM	143 .92	377 .55	932 .49	177 7.9	362 5.8	741 0.1	200 56.	360 89.	622 08.	197 .25	436 .43	110 1.8	169 6.8	438 9.1	958 50.	202 1.	564 43	136 789	
FA1	69	33	32	74	7	19	24	59	39	42	.96	82	82	69	08	05	1	136 789	
MHM	146 .76	413 .63	985 .17	431 0.8	822 2.4	140 14.	648 04.	104 343	149 481	207 .05	435 .46	117 7.2	459 0.3	109 22.	407 192	673 63.	171 638	321 359	
FA1	26	8	34	72	37	07	81	.4	49	98	72	33	61	81	77	.4	.9	.9	
MM	358 .89	941 .42	195 5.5	535 5.9	104 88.	178 92.	636 38.	103 530	150 310	448 .96	896 .23	213 5.8	529 7.6	123 12.	218 72.	660 77.	167 89	313 524	
MINF	A2	17	88	18	85	96	43	2	.1	15	79	98	35	66	89	42	.9	.9	
MM	195 .26	398 .13	851 .95	138 9.5	206 1.1	306 6.7	147 34.	218 51.	244 50.	170 .13	417 .11	743 .91	127 2.2	264 9.3	376 1.4	143 42	326 1.	456 04	
MAX	FA2	79	77	88	9	24	44	13	92	71	45	76	83	49	39	42	1	15.	456 04
MM	239 .12	490 .16	111 8.2	150 6.0	231 0.3	350 2.7	148 43.	221 48.	248 36.	210 .33	534 .34	995 .20	138 3.3	280 6.9	429 0.9	143 99.	328 45.	458 57.	
MID	FA2	53	71	82	05	69	37	07	59	72	2	24	92	08	22	16	7	48	59
MM	335 .43	885 .47	183 9.1	473 3.5	981 8.3	165 85.	540 65.	934 99.	139 078	416 .76	834 .81	193 7.7	474 6.1	104 29.	194 89.	594 91.	145 964	265 295	
MFA	2	6	25	8	32	65	98	93	99	.3	32	17	24	17	95	68	07	.2	.1
MMG	317 .23	800 .75	169 6.5	371 2.8	753 0.2	126 32.	326 92.	586 86.	834 93.	420 .01	854 .59	197 2.0	385 4.3	782 9.0	150 25.	290 57.	662 57.	106 01	
MFA	2	66	53	83	43	78	46	14	71	55	56	74	74	11	03	57	57	.1	
MMH	327 .53	883 .73	183 6.1	554 4.8	108 42.	184 65.	664 61.	108 011	156 830	434 .54	866 .38	208 1.8	546 3.0	127 45.	225 84.	685 79.	174 69.	325 41.	
MFA	2	59	11	06	89	83	3	21	.4	.3	53	78	99	49	79	69	41	.3	.6
MM	188 .45	488 .76	914 .19	266 1.4	476 3.1	795 3.2	317 33.	499 25.	676 10.	251 .81	480 .57	110 13.	291 4.3	665 7.8	112 4.1	367 97.	906 65.	160 36.	
MINF	A1	86	36	58	84	77	73	04	08	82	44	57	13	14	94	65	36	87	.9
MM	111 .98	278 .92	413 .93	128 3.1	184 4.0	268 9.4	146 32.	215 75.	240 94.	119 .26	200 .28	367 .65	117 2.8	251 4.6	329 0.0	142 8.4	325 52.	453 04	
MAX	FA1	77	94	44	51	91	56	3	82	06	24	28	86	26	16	16	09	42	58.
MM	114 .50	281 .96	425 .58	128 5.8	184 9.4	269 8.6	146 35.	215 83.	241 03.	120 69.	206 44.	378 .98	117 .12	251 7.1	331 3.7	142 0.0	325 54.	453 10.	
MID	FA1	15	07	09	03	1	07	3	04	08	49.	97	05	62	38	95	5	74	28.
MM	141 .44	369 .22	630 .43	168 7.6	311 9.0	480 9.7	188 64.	310 08.	414 49.	171 .67	311 .88	624 .23	173 2.8	365 5.4	597 1.7	219 52.	495 47.	754 67.	
MFA	1	07	04	03	66	79	59	14	91	57	34	92	77	58	44	97	35	43	3



MMG	129	318	521	140	212	317	152	228	259	175	343	664	135	284		146	90.	334	470
MFA	.44	.15	.98	6.5	2.2	2.9	68.	75.	98.	.77	.68	.21	1.6	7.9	405	90.	334	69.	31
1	29	93	16	98	87	07	2	36	88	49	05	63	46	78	8.5	02	75	75	.31
MMH	133	359	606	423	792	130	647		149	186	341	781	455	107	187	673	171	321	
MFA	.05	.25	.68	5.9	0.9	55.	89.	104	080	.76	.67	.65	4.8	84.	49.	55.	613	267	
1	08	58	7	8	83	08	17	266	.3	81	11	78	68	99	38	27	.9	.4	
SMIN	359	942	195	536	105	179	637	103	150	449	897	213	530	123	218	661	167	313	
FA2	.42	.92	7.1	6.2	04.	05.	34.	700	414	.74	.49	7.4	7.0	26.	91.	68.	924	755	
68	07	23	29	98	95	63	.1	.5	83	25	29	57	02	2	84	.4	.4		
SMA	223	486	983	220	370	505	224	379	395	235	516	928	227	440	662	260	589	824	
XFA2	.82	.11	.78	6.8	7.9	6.7	57.	81.	77.	.67	.92	.26	1.7	2.1	0.4	91.	33.	54.	
39	99	82	21	79	76	63	48	11	11	29	2	39	17	09	54	6	63		
SMID	258	561		229	390	542	225	382	399	264	604	113	235	452	705	261	590	826	
FA2	.47	.14	121	5.2	4.8	9.8	50.	24.	30.	.31	.21	8.7	2.5	3.6	5.6	50.	73.	74.	
42	56	0.5	25	34	93	71	76	98	05	74	62	13	44	14	3	16	.61		
SMF	338	891	184	482	989	166	551	947		421	842	195	483	106	196	603	148	269	
A2	.16	.81	6.8	1.1	2.8	67.	37.	27.	139	.48	.53	1.8	5.0	32.	89.	62.	406	175	
34	7	91	06	02	91	78	13	721	07	46	7	1	73	76	31	.9	.7		
SGM	322	817	171	399	796	131	370	665	903	424	859	198	414	846	158	369	841	133	
FA2	.38	.74	6.0	3.3	0.1	32.	90.	08.	87.	.24	.80	3.3	2.0	6.8	32.	67.	21.	622	
75	75	08	48	12	5	55	97	82	11	28	51	83	58	14	02	44	.8		
SHM	330	889	184	554	108	184	664	108	156	436	869	208	546	127	225	685	174	325	
FA2	.76	.54	3.0	5.4	43.	66.	61.	011	830	.60	.69	5.1	3.3	46.	85.	20.	169	937	
96	32	6	32	92	35	24	.5	.4	78	02	85	14	07	13	43	.3	.7		
SMIN	218	560	103	317	578	915	362	597	768	294	563	123	345	752	127	426	103	178	
FA1	.45	.00	6.6	6.0	3.7	8.5	97.	31.	17.	.21	.66	0.3	2.0	1.4	38.	17.	021	639	
11	64	95	08	33	41	8	96	6	79	67	36	51	28	32	48	.7	.3		
SMA	156	385	605	212	352	472	223	377	392	198	356	609	219	429	622	260	588	822	
XFA1	.41	.36	.31	5.6	8.9	6.4	69.	52.	47.	.97	.28	.38	7.9	2.4	0.7	35.	00.	44.	
42	45	73	84	56	56	39	81	48	83	77	34	84	82	74	57	57	36		
SMID	158	388	615	212	353	473	223	377	392	199	361	618	219	429	623	260	588	822	
FA1	.51	.05	.84	7.7	3.5	4.6	71.	59.	56.	.99	.39	.70	9.9	5.4	1.4	37.	04.	50.	
98	44	75	17	32	5	81	04	42	8	45	52	77	67	69	2	45	.49		
SMF	180	462	794	243	452	653	258	451	544	236	439	827	260	517	841	317	715	107	
A1	.87	.25	.75	3.1	7.0	1.2	01.	85.	75.	.76	.33	.90	2.1	2.0	1.9	35.	78.	672	
63	93	63	01	25	74	69	7	99	45	48	5	05	1	07	38	72	.6		
SGM	171	419	700	221	375	514	229	388	409	239	462	861	232	455	686	263	595	837	
FA1	.01	.40	.99	9.7	6.8	8.1	05.	13.	84.	.67	.75	.45	9.6	5.1	2.7	88	57.	57.	
5	99	68	46	04	58	87	67	1	91	67	45	46	2	27	88	85	79		
SHM	172	452	771	440	827	134	648	104	149	247	459	957	466	109	190	673	171	321	
FA1	.99	.17	.27	6.0	0.6	79.	25.	376	208	.54	.43	.27	6.4	33.	00.	75.	647	296	
69	33	62	7	89	11	78	.6	.1	21	45	26	74	74	14	03	.6	.9		
LTSM	360	944	196	538	105	179	639	103	150	450	899	214	531	123	219	663	168	314	
INFA	.24	.97	2.1	1.6	33.	49.	10.	963	795	.87	.58	1.6	8.5	59.	42.	20.	331	479	
2	77	4	19	5	83	97	93	.1	.9	46	86	17	92	83	07	2	.8	.6	
LTSM	252	568	123	287	542	851	330	548	687	286	598	124	299	635	104	348	843	144	
AXFA	.01	.14	5.4	5.9	0.0	4.9	94.	24.	76.	.18	.70	1.8	8.9	8.1	94.	67.	40.	118	
2	74	82	43	31	88	69	01	01	76	3	21	33	39	92	42	66	.1		
LTSM	278	627	139	294	556	877	331	550	690	307	664	138	305	644	108	349	844		
IDFA	.36	.10	2.9	5.2	0.2	8.0	61.	00.	47.	.30	.69	7.0	6.6	8.4	01.	13.	49.	144	
2	78	98	8	14	33	77	37	95	4	07	53	55	88	27	26	07	3	281	
LTSM	341	899	186	491	100	168	568	963		427	852	198	491	109	200	613	152	277	
FA2	.74	.52	7.6	8.6	09.	86.	25.	21.	141	.08	.47	3.6	8.0	75.	89.	63.	036	719	
19	66	05	68	67	66	87	45	631	05	83	11	17	8	87	44	.9	.8		
LTSG	328	836	176	425	850	141	434	749	104	429	866	200	437	933	171	430	103	179	
MFA	.65	.36	2.8	6.6	3.7	61.	94.	24.	502	.32	.94	9.2	1.9	9.6	23.	15.	336	546	
2	32	1	19	87	82	03	29	21	.9	91	54	75	17	88	58	22	.8	.5	
LTSH	335	897	186	554	108	184	664	108		439	875	209	546	127	225	685	174	325	
MFA	.14	.89	4.1	6.4	46.	70.	61.	011	156	.27	.01	4.3	3.7	46.	86.	20.	169	937	
2	08	06	74	31	26	58	31	.7	831	76	6	27	58	89	68	48	.4	.8	
LTSM	247	626	127	362	691	113	429	701	949	329	633	145	385	864	148	473	117	211	
INFA	.95	.20	2	01	62	42	64	9	76	99	37	94	16	2.1	2.3	52.	16.	423	150
1	59	4	2	01	62	42	64	9	76	99	37	94	16	2.1	2.3	52.	16.	423	150



<i>LTSMS</i>	200	492	974	281	529	827	330	546	685	259	479	102	294	627	102	348	842	143	
<i>AXFA</i>	.57	.80	.28	1.2	4.0	3.1	29.	56.	21.	.16	.16	0.9	5.3	4.5	11.	23.	36.	961	
<i>I</i>	28	99	68	31	58	22	95	59	13	27	86	67	71	57	33	76	83	.7	
<i>LTSMS</i>	202	494	981	281	529	827	330	546	685	259	483	102	294	627	102	348	842	143	
<i>IDFA</i>	.25	.71	.56	2.8	7.2	9.3	31.	61.	28.	.92	.05	7.7	6.8	6.8	19	25.	39.	966	
<i>I</i>	29	57	79	81	43	45	7	25	12	06	59	19	44	91	19	03	86	.2	
<i>LTSMS</i>	219	549	110	305	600	953	354	599	793	286	540	117	323	692	117	390	939	161	
<i>FA1</i>	.52	.78	5.2	2.3	5.8	8.2	78.	46.	82.	.98	.90	2.9	4.5	1.8	57.	92.	34.	629	
<i>I</i>	31	1	09	14	38	04	85	55	2	75	02	3	01	08	1	08	47	.8	
<i>LTSG</i>	211	517	104	288	545	857	334	554	698	289	558	119	304	647	106	350	848	145	
<i>MFA</i>	.98	.50	0.5	6.1	4.7	9.9	17.	26.	36.	.13	.27	5.9	0.3	1.6	67.	85.	34.	072	
<i>I</i>	07	26	12	09	59	97	1	7	4	26	55	6	8	02	75	43	14	.6	
<i>LTSMS</i>	213	543	108	457	872	144	648	104	149	294	556	125	477	111	194	674	171	321	
<i>MFA</i>	.26	.84	8.1	5.9	5.1	03.	94.	558	685	.80	.56	9.2	8.7	85.	99.	15.	171	405	
<i>I</i>	26	56	3	22	02	34	13	.9	.3	11	57	53	96	12	52	96	724	.8	
<i>LMS</i>	360	945	196	538	105	179	639	104	150	451	900	214	532	123	219	663	168	314	
<i>MINF</i>	.27	.99	3.1	5.3	39.	55.	83.	063	867	.46	.45	2.8	4.3	67.	62.	82.	370	723	
<i>A2</i>	32	68	49	37	52	75	43	.8	.2	18	36	07	36	5	78	38	.2	.2	
<i>LMS</i>	251	606	128	309	582	880	350	555	739	300	625	126	324	660	114	374	851	159	
<i>MAX</i>	.52	.13	4.1	4.9	5.6	3.2	85.	01.	45.	.74	.58	5.3	3.2	5.3	94.	12.	31.	361	
<i>FA2</i>	01	71	41	56	81	26	53	71	15	42	82	48	11	96	38	96	58	.9	
<i>LMS</i>	278	659	142	315	595	905	351	556	741	320	684	140	669	117	374	852	159	159	
<i>MID</i>	.02	.26	7.5	5.0	8.0	5.1	50.	84.	93.	.06	.78	6.4	329	0.9	73.	54.	30.	511	
<i>FA2</i>	95	59	1	85	43	64	42	42	49	35	04	15	5.1	67	19	32	71	.1	
<i>LMS</i>	341	903	187	494	100	169	573	966	141	429	856	198	495	110	202	617	152	280	
<i>MFA</i>	.74	.30	1.5	4.8	34.	12.	16.	63.	976	.31	.04	9.2	1.3	28.	26.	11.	084	336	
<i>I</i>	2	88	19	25	39	36	89	4	6	.1	38	27	66	77	5	17	.9	.1	
<i>LMS</i>	328	845	177	433	863	142	449	757	106	431	869	201	445	945	175	447	102	191	
<i>GMF</i>	.60	.52	1.4	3.0	2.7	59.	55.	17.	842	.39	.57	4.1	8.2	2.0	63.	776	600	.6	
<i>A2</i>	58	59	88	38	64	56	27	59	.3	18	67	94	16	62	97	28	.3	.6	
<i>LMS</i>	335	901	186	554	108	184	664	108	156	440	876	209	546	127	225	685	174	325	
<i>HMF</i>	.28	.04	8.1	6.7	46.	71.	61.	011	831	.44	.92	6.6	4.0	47.	87.	20.	169	937	
<i>A2</i>	84	86	98	43	7	24	36	.8	.1	98	4	06	06	12	33	5	.4	.8	
<i>LMS</i>	247	658	131	375	719	115	444	709	979	340	657	146	399	878	154	486	116	220	
<i>MINF</i>	.43	.45	7.2	7.5	0.1	28.	29.	30.	32.	.28	.13	8.6	8.6	1.2	35.	92.	765	103	
<i>A1</i>	07	79	71	92	77	04	55	88	24	01	28	41	85	97	8	83	.4	.3	
<i>LMS</i>	199	534	104	303	570	857	350	553	737	276	518	105	319	652	112	373	850	159	
<i>MAX</i>	.66	.93	8.1	8.4	3.7	3.0	24.	28.	09.	.04	.23	4.2	4.9	5.9	33.	73.	218	.6	
<i>FA1</i>	14	6	71	49	41	42	06	3	81	93	1	84	75	5	01	38	67	.6	
<i>LMS</i>	201	536	105	303	570	857	350	553	737	276	521	106	319	652	112	373	850	159	
<i>MID</i>	.34	.82	4.9	9.9	6.8	8.9	25.	33.	16.	.73	.75	0.5	6.3	8.1	40.	74.	39.	222	
<i>FA1</i>	31	48	44	07	86	31	74	09	25	51	42	44	02	69	17	54	44	.8	
<i>LMS</i>	218	589	116	324	637	978	374	607	836	301	573	119	345	713	126	412	938	175	
<i>MFA</i>	.75	.25	6.6	8.4	0.0	5.7	02.	01.	02.	.48	.82	8.8	3.8	9.1	36.	15.	63.	345	
<i>I</i>	68	71	95	38	33	39	62	85	79	21	13	64	69	97	49	52	54	.3	
<i>LMS</i>	211	558	110	310	585	886	353	561	749	303	589	122	328	671	116	376	855	160	
<i>GMF</i>	.14	.94	8.5	3.7	8.6	5.4	98.	21.	14.	.44	.39	1.0	0.4	2.9	51.	10.	80.	236	
<i>A1</i>	13	98	04	91	44	04	26	88	5	61	32	51	63	27	95	29	61	.1	
<i>LMS</i>	212	581	115	462	882	145	649	104	149	308	587	128	482	112	196	674	171	321	
<i>HMF</i>	.33	.27	2.1	8.2	0.4	05.	23.	627	775	.09	.26	4.2	1.2	30.	57.	31.	736	445	
<i>A1</i>	3	44	34	2	16	32	64	.6	.7	64	63	87	96	1	99	85	.6	.5	
<i>LAD</i>	358	939	195	534	104	178	635	103	150	448	895	213	529	122	218	660	313		
<i>MINF</i>	.43	.87	3.9	8.8	79.	79.	52.	401	185	.41	.44	4.4	1.7	99.	58.	08.	167	321	
<i>A2</i>	86	19	43	33	39	62	85	.7	.5	74	63	74	74	1	53	21	562	.2	
<i>LAD</i>	141	174	593	80.	125	220	52.	549	599	68.	287	445	66.	71.	280	35.	28.	24.	
<i>MAX</i>	.05	.80	.40	258	.33	.63	41	76	52	18	.58	.70	988	489	.94	565	801	115	
<i>FA2</i>	76	23	52	2	37	02	41	66	67	66	44	49	64	76	32	58	72		
<i>LAD</i>	207	324	956	208	359	627	90.	179	174	128	450	771	185	211	793	52.	61.	56.	
<i>MID</i>	.64	.07	.81	.68	.20	.93	261	.70	.81	.03	.44	.91	.05	.22	.32	368	280	077	
<i>FA2</i>	99	2	45	96	17	62	09	62	02	94	45	29	64	38	66	56	1	89	
<i>LAD</i>	332	877	183	464	976	164	526	923	138	412	828	192	467	101	192	586	143	260	
<i>MFA</i>	.62	.39	0.6	8.0	4.5	99.	00.	27.	228	.50	.82	2.2	4.7	58.	97.	54.	347	979	
<i>I</i>	2	12	11	3	35	38	9	83	53	.3	34	44	49	99	61	42	33	.5	.3



LAD	311	774	167	333	709	119	236	480	715	416	850	196	356	680	140	184	403	678
GMF	.29	.36	2.2	9.1	4.7	85.	29.	20.	57.	.27	.78	0.0	2.5	0.8	66.	99.	11.	29.
A2	18	22	93	8	72	73	8	59	09	54	13	27	88	29	55	69	33	76
LAD	321	874	182	554	108	184	664	108	156	432	863	207	546	127	225	685	174	325
HMF	.35	.33	3.7	4.5	42.	64.	61.	011	830	.85	.62	7.9	2.9	45.	84.	20.	169	937
A2	01	03	51	38	22	26	18	.3	.2	65	44	32	01	57	37	4	.3	.6
LAD	130	321	679	183	350	615	222	359	509	190	375	912	229	520	942	290	729	134
MINF	.18	.82	.81	9.8	8.9	1.0	48.	30.	60.	.30	.73	.75	4.0	3.7	3.4	66.	19.	529
A1	03	5	74	43	57	18	15	01	33	91	31	1	98	71	89	72	87	.8
LAD	4.0	3.5	11.	4.3	4.6	7.3	28.	11.	8.5	4.1	5.6	3.8	2.4	5.0	24.	9.8	4.3	
MAX	654	069	003	658	531	698	555	867	032	1.3	324	032	979	064	308	609	749	784
FA1	86	42	04	42	99	23	44	56	33	413	44	17	01	64	32	1	13	53
LAD	7.5	6.4	23.	6.1	7.5	13.	30.	17.	14.	2.2	9.5	12.	4.9	3.6	9.2	25.	11.	6.3
MID	553	368	002	139	945	028	190	144	223	208	680	970	336	812	549	244	237	754
FA1	19	53	54	83	07	3	52	48	97	21	69	46	66	61	24	45	46	06
LAD	51.	127	282	441	132	214	436	992	172	69.	139	291	639	122	274	869	182	298
MFA	564	.99	.87	.22	7.5	6.6	4.5	4.9	60.	440	.97	.85	.23	3.8	4.6	8.4	99.	06.
A1	19	05	11	67	83	66	43	65	28	85	23	92	18	43	08	64	27	15
LAD	31.	49.	135	97.	176	309	346	609	751	75.	184	342	148	253	555	169	290	430
GMF	129	570	.82	167	.49	.57	.90	.48	.33	619	.27	.92	.79	.08	.39	.43	.18	.51
A1	81	86	28	7	6	56	86	92	69	58	68	23	07	56	3	71	51	42
LAD	26.	96.	207	404	758	124	647	104	148	88.	174	476	446	106	185	673	171	321
HMF	169	203	.75	0.1	1.1	94.	61.	184	923	834	.04	.07	1.8	23.	10.	43.	593	242
A1	47	36	1	22	6	45	17	.5	.3	94	26	84	65	98	92	17	.4	.3

Table 7: AMSE of the estimators when  $n = 100$  and  $\sigma_{\text{outlier}}^2$  (magnitude of outliers) = 10

ESTI MAT ORS	NUMBER OF EXPLANATORY VARIABLES																	
	3										5							
	DEGREES OF MULTICOLLINEARITY																	
	0.900			0.990			0.999			0.900			0.990			0.999		
	% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS		
	5%	10	20	5%	10	20	5%	10	20	5%	10	20	5%	10	20	5%	10	20
OLS	0.4	0.5	1.2	2.9	5.9	14.	38.	58.	155	0.3	0.6	1.5	4.5	8.6	16.	51.	80.	186
	395	856	936	889	513	205	319	301	.29	557	942	581	261	650	040	072	212	.22
	32	25	93	69	19	16	08	65	95	97	43	13	78	79	88	22	77	18
MMI	0.4	0.5	1.2	2.9	5.8	13.	37.	57.	152	0.3	0.6	1.5	4.4	8.5	15.	50.	79.	183
NFA2	324	762	730	398	555	975	676	349	.71	508	848	368	632	396	823	359	074	.48
	64	57	79	41	88	41	25	68	56	3	28	74	87	79	42	76	51	41
MMA	0.2	0.4	0.9	1.2	2.5	6.2	13.	20.	62.	0.2	0.4	1.0	1.7	3.4	6.8	28.	76.	358
XFA2	885	211	365	869	111	910	151	419	423	543	523	081	692	008	913	18.	277	95
	32	17	3	69	24	79	31	94	68	61	11	47	34	89	67	055	84	95
MMI	0.3	0.4	1.0	1.4	2.7	6.8	13.	20.	63.	0.2	0.5	1.1	1.9	3.6	7.3	18.	28.	76.
DFA2	296	730	452	686	989	867	337	781	194	868	190	479	206	917	699	221	516	783
	28	59	07	44	56	31	65	44	59	16	32	7	08	3	67	86	42	77
MMF	0.4	0.5	1.2	2.8	5.7	13.	36.	55.	148	0.3	0.6	1.4	4.2	8.0	15.	47.	75.	172
A2	246	685	497	757	043	569	508	986	.17	442	675	947	792	828	343	992	543	.07
	08	22	43	57	16	22	13	62	2	39	67	18	37	98	25	4	02	47
MGM	0.4	0.5	1.2	2.6	5.1	12.	29.	45.	120	0.3	0.6	1.5	4.0	7.5	14.	35.	57.	129
FA2	083	509	130	328	733	284	012	614	.38	491	775	156	127	683	399	924	554	.69
	96	22	28	24	62	94	14	63	76	64	01	22	83	79	7	22	3	95
MHM	0.4	0.5	1.1	2.9	5.8	14.	38.	58.	155	0.3	0.6	1.4	4.5	8.6	15.	51.	80.	186
FA2	051	300	810	514	835	072	275	227	.14	340	554	1.4	013	171	955	048	167	.12
	35	11	33	89	61	01	96	81	96	39	79	72	98	16	31	13	98	.98
MMI	0.2	0.3	0.7	1.6	3.3	8.1	20.	31.	89.	0.2	0.4	0.9	2.7	5.2	10.	31.	48.	117
NFA1	595	468	935	434	530	930	650	829	463	153	260	833	377	389	014	056	112	.00
	67	39	77	02	74	88	81	83	6	13	36	7	42	84	89	49	77	39
MMA	0.1	0.2	0.6	1.0	2.1	5.6	12.	20.	61.	0.1	0.2	0.6	1.6	3.0	6.4	17.	28.	75.
XFA1	926	598	015	833	996	567	975	082	686	465	748	709	142	930	056	896	050	951
	93	71	97	72	85	19	22	62	21	59	62	01	59	81	54	85	4	17
MMI	0.1	0.2	0.6	1.0	2.2	5.6		20.	61.	0.1	0.2	0.6	1.6	3.0	6.4	17.	28.	75.
DFA1	940	625	074	852	026	627	12.	085	693	484	777	761	157	960	103	898	052	955
	33	47	66	63	6	73	977	99	71	39	12	31	45	6	99	49	77	43



MMF A1	0.2 267 07	0.3 102 3	0.6 986 44	1.3 498 02	2.7 051 82	6.6 835 04	16. 042 23	25. 496 83	73. 083 59	0.1 796 58	0.3 396 7	0.7 985 49	2.0 005 04	3.7 432 67	7.8 570 98	22. 189 97	34. 691 68	87. 003 23
MGM FA1	0.2 074 21	0.2 825 39	0.6 499 07	1.1 519 31	2.3 285 28	5.9 244 06	13. 337 32	20. 701 88	63. 112 6	0.2 016 61	0.3 738 97	0.8 563 55	1.7 793 21	3.3 985 48	6.9 546 28	18. 318 35	28. 756 79	77. 182 27
MHM FA1	0.2 047 86	0.2 708 96	0.6 281 02	1.7 358 01	3.5 795 82	9.1 480 05	34. 804 6	52. 408 46	143 31 31	0.1 605 66	0.3 083 04	0.7 476 56	3.2 490 01	6.2 123 78	11. 787 45	48. 976 13	76. 270 31	178 .28 31
MM MINF A2	0.4 324 07	0.5 761 6	1.2 726 93	2.9 394 49	5.8 544 52	13. 972 1	37. 671 06	57. 340 56	152 67 34	0.3 507 96	0.6 847 27	1.5 365 11	4.4 628 06	8.5 382 58	15. 819 62	50. 353 79	79. 062 26	183 .43 39
MM MAX FA2	0.2 706 65	0.4 014 52	0.8 622 72	1.0 621 52	1.8 105 71	4.0 846 48	9.6 808 74	13. 897 17	31. 854 77	0.2 464 18	0.4 152 84	0.8 610 37	1.3 786 97	2.3 407 38	3.9 938 18	13. 414 36	17. 591 56	37. 359 29
MM MID FA2	0.3 191 9	0.4 626 36	1.0 049 6	1.2 776 53	2.1 734 79	4.9 326 7	9.8 908 78	14. 328 75	32. 870 72	0.2 825 99	0.4 966 5	1.0 575 72	1.5 610 78	2.7 013 7	4.6 886 41	13. 608 09	17. 869 87	37. 912 .92
MM MFA 2	0.4 243 59	0.5 682 08	1.2 480 79	2.8 737 75	5.6 972 27	13. 545 29	36. 469 38	55. 935 79	147 .86 46	0.3 440 68	0.6 668 08	1.4 917 11	4.2 726 18	8.0 555 65	15. 308 4	47. 896 93	75. 356 21	170 .86 .21
MMG MFA 2	0.4 073 68	0.5 496 99	1.2 077 88	2.6 159 97	5.1 136 6	12. 094 69	28. 258 61	44. 467 55	114 28 74	0.3 491 04	0.6 771 9	1.5 142 26	3.9 877 1	7.4 810 54	14. 231 34	34. 437 72	54. 426 82	114 .80 1
MMH MFA 2	0.4 038 47	0.5 271 36	1.1 716 62	2.9 512 76	5.8 830 17	14. 070 87	38. 275 94	58. 227 75	155 14 94	0.3 334 68	0.6 542 04	1.4 740 99	4.5 013 11	8.6 170 4	15. 954 69	51. 048 31	80. 167 11	186 .12 97
MM MINF A1	0.2 360 48	0.3 122 58	0.6 690 91	1.4 847 51	2.8 837 53	6.7 772 09	18. 534 49	27. 945 52	71. 129 59	0.2 021 68	0.3 829 33	0.8 254 17	2.5 358 98	4.6 481 65	28. 84 976	42. 782 78	96. 671 47	339 .92
MM MAX FA1	0.1 607 73	0.2 146 72	0.4 309 64	0.8 287 45	1.4 463 98	3.2 246 68	9.4 861 44	13. 922 5	30. 249 16	0.1 772 63	0.2 032 77	0.3 807 79	1.1 966 06	1.9 766 18	3.3 316 04	13. 231 99	17. 333 08	36. 841 41
MM MID FA1	0.1 619 89	0.2 171 3	0.4 367 52	0.8 307 18	1.4 494 26	3.2 319 58	9.4 880 86	13. 503 39	30. 931 88	0.1 268 81	0.2 061 55	0.3 871 55	1.1 982 68	1.9 798 64	3.3 374 23	13. 233 86	17. 335 73	36. 846 74
MM MFA 1	0.1 972 41	0.2 689 08	0.5 438 13	1.1 365 62	2.0 542 31	4.6 428 36	13. 064 52	20. 118 57	47. 046 17	0.1 614 65	0.2 774 8	0.5 571 62	1.6 574 89	2.7 657 47	5.4 021 13	18. 323 59	25. 616 14	52. 415 .14
MMG MFA 1	0.1 755 63	0.2 0.4 376 837	0.9 044 61	1.5 894 11	1.5 731 37	3.5 904 97	9.8 233 37	14. 761 12	32. 865 17	0.1 189 65	0.3 411 78	0.6 411 04	1.3 908 68	2.3 378 47	4.0 846 18	13. 721 64	18. 153 09	38. 442 .09
MMH MFA 1	0.1 734 69	0.2 262 01	0.4 621 23	1.5 958 99	3.1 864 55	8.0 647 22	34. 681 67	52. 138 34	142 27 84	0.1 398 45	0.2 414 63	0.4 846 17	3.1 376 31	5.9 119 91	10. 967 21	48. 940 55	76. 163 12	177 .97 .12
MM SMIN FA2	0.4 325 14	0.5 762 87	1.2 728 48	2.9 403 87	5.8 564 93	13. 974 27	37. 684 59	57. 359 03	152 70 02	0.3 509 17	0.6 849 87	1.5 367 1	4.4 643 53	8.5 408 59	15. 822 96	50. 368 81	79. 368 75	183 .47 .75
SMA XFA2	0.2 944 14	0.4 224 71	0.8 929 73	1.4 229 99	2.6 820 85	5.3 504 16	15. 543 39	22. 915 88	48. 864 16	0.2 652 39	0.4 646 37	0.9 606 78	2.1 169 54	3.8 822 71	6.2 793 53	21. 876 56	30. 062 11	66. 32
SMID FA2	0.3 337 84	0.4 741 53	1.0 216 29	1.5 856 56	2.9 585 61	6.0 673 63	15. 705 41	23. 252 16	49. 716 23	0.2 930 56	0.5 273 19	1.1 197 82	2.2 371 35	4.0 715 54	6.8 071 65	21. 933 08	31. 096 29	66. 497 .45
SMF A2	0.4 248 04	0.5 686 1	1.2 487 59	2.8 781 69	5.7 094 66	13. 560 85	36. 562 17	56. 037 64	148 .05 76	0.3 445 22	0.6 681 7	1.4 939 84	4.2 905 04	8.1 001 98	15. 335 98	48. 114 05	75. 662 22	171 .86 .07
SGM FA2	0.4 090 86	0.5 511 98	1.2 099 49	2.6 483 79	5.2 065 03	12. 215 65	29. 706 66	46. 362 07	117 .81 59	0.3 492 86	0.6 777 5	1.5 152 82	4.0 488 18	7.6 140 16	14. 366 28	37. 218 34	58. 560 81	126 .16 95
SHM FA2	0.4 055 47	0.5 302 74	1.1 755 66	2.9 517 92	5.8 838 71	14. 071 56	38. 276 86	58. 227 95	155 .14 43	0.3 349 49	0.6 563 25	1.4 770 25	4.5 015 03	8.6 173 68	15. 955 68	51. 048 32	80. 167 14	186 .12 98



<i>SMIN</i>	0.2 666	0.3 486	0.7 208	1.7 433	3.4 912	7.6 198	22. 206	33. 643	81. 300	0.2 324	0.4 401	0.9 321	2.9 383	5.4 597	9.7 066	32. 937	49. 581	111. .88
<i>FAI</i>	76	49	22	13	76	58	01	51	53	45	39	57	72	7	91	5	95	97
<i>SMA</i>	0.2 096	0.2 702	0.5 092	1.2 469	2.3 999	4.6 136	15. 391	22. 606	48. 073	0.1 785	0.3 085	0.5 797	1.9 775	3.5 537	5.7 653	21. 661	30. 666	65. 655
<i>XFAI</i>	68	57	92	11	48	42	07	08	87	83	65	99	76	27	8	73	89	04
<i>SMID</i>	0.2 102	0.2 719	0.5 142	1.2 484	2.4 022	4.6 200	15. 392	22. 609	48. 081	0.1 797	0.3 105	0.5 849	1.9 787	3.5 561	5.7 702	21. 663	30. 669	65. 659
<i>FAI</i>	88	61	84	31	92	16	6	15	75	62	98	56	87	9	03	09	06	23
<i>SMF</i>	0.2 358	0.3 130	0.6 093	1.4 790	2.8 681	5.8 228	18. 092	27. 709	61. 404	0.2 032	0.3 5	0.7 193	2.3 056	4.1 169	7.3 443	25. 289	36. 875	77. 852
<i>A1</i>	89	71	37	29	9	34	53	03	07	02	17	14	51	45	72	48	64	
<i>SGM</i>	0.2 193	0.2 876	0.5 557	1.3 044	2.5 111	4.9 145	15. 705	23. 177	49. 624	0.2 211	0.3 923	0.7 856	2.1 163	3.8 149	6.3 512	22. 013	31. 318	66. 913
<i>FAI</i>	01	76	53	06	55	19	12	88	62	01	03	75	46	36	3	9	7	23
<i>SHM</i>	0.2 182	0.2 791	0.5 366	1.8 272	3.6 864	8.6 895	34. 966	52. 612	142. .75	0.1 882	0.3 355	0.6 621	3.3 726	6.3 714	11. 616	49. 037	76. 347	.23
<i>FAI</i>	15	43	26	54	81	64	74	82	64	02	6	48	42	23	7	56	13	71
<i>LTS M</i>	0.4 326	0.5 765	1.2 735	2.9 422	5.8 594	13. 981	37. 712	57. 384	152. .77	0.3 510	0.6 851	1.5 373	4.4 657	8.5 434	15. 827	50. 387	79. 110	.55
<i>INFA</i>	2	67	97	37	24	44	21	92	85	27	1	14	03	67	33	7	75	14
<i>LTS M</i>	0.3 102	0.4 560	0.9 783	1.7 731	3.3 368	7.4 187	21. 730	30. 061	73. 304	0.2 769	0.4 976	1.0 741	2.4 820	4.5 907	8.1 046	27. 353	40. 981	93. 716
<i>AXFA</i>	2	86	4	08	72	35	43	64	33	02	97	38	17	41	36	71	92	33
<i>LTS M</i>	0.3 444	0.4 936	1.0 708	1.8 933	3.5 467	7.9 190	21. 839	30. 316	73. 933	0.2 999	0.5 483	1.1 941	2.5 848	4.7 903	8.5 045	27. 467	41. 145	94. 039
<i>IDFA</i>	2	95	45	45	62	71	74	68	09	15	92	32	62	35	87	62	22	79
<i>LTS M</i>	0.4 253	0.5 695	1.2 514	2.8 859	5.7 247	13. 603	36. 726	56. 157	148. .50	0.3 450	0.6 693	1.4 977	4.3 043	8.1 364	15. 376	48. 334	79. 75.	.22
<i>FA2</i>	67	33	95	09	01	54	25	38	96	35	18	17	6	33	54	23	958	4
<i>LTSG</i>	0.4 109	0.5 543	1.2 178	2.6 942	5.2 957	12. 473	31. 478	47. 990	123. .80	0.3 494	0.6 782	1.5 171	4.0 885	7.7 095	14. 527	39. 469	61. 855	.27
<i>MFA</i>	2	24	08	33	19	79	83	24	57	93	66	95	29	99	34	24	27	5
<i>LTS H</i>	0.4 077	0.5 368	1.1 888	2.9 527	5.8 852	14. 073	38. 276	58. 228	155. .14	0.3 362	0.6 585	1.4 819	4.5 017	8.6 177	15. 955	51. 048	80. 167	.12
<i>MFA</i>	2	22	09	23	69	37	82	15	04	98	08	37	82	22	39	8	34	18
<i>LTS M</i>	0.2 861	0.4 045	0.8 591	2.0 098	3.9 511	9.0 168	26. 239	38. 054	96. 573	0.2 504	0.4 781	1.0 528	3.1 497	5.9 049	10. 743	36. 151	54. 937	.64
<i>INFA</i>	1	65	23	05	07	49	74	53	31	49	74	34	83	68	18	6	96	19
<i>LTS M</i>	0.2 361	0.3 525	0.7 146	1.6 438	3.1 159	6.8 915	21. 627	29. 821	72. 709	0.2 070	0.3 743	0.7 944	2.3 774	4.3 820	7.7 069	27. 246	40. 824	93. 410
<i>AXFA</i>	1	38	13	39	18	15	88	95	9	68	63	45	87	25	49	57	53	55
<i>LTS M</i>	0.2 366	0.3 535	0.7 180	1.6 449	3.1 3.1	6.8 965	21. 628	29. 824	72. 715	0.2 080	0.3 760	0.7 983	2.3 784	4.3 840	7.7 107	27. 247	40. 826	93. 413
<i>IDFA</i>	1	61	01	72	07	179	05	98	31	67	54	25	59	22	7	44	64	18
<i>LTS M</i>	0.2 592	0.3 803	0.7 831	1.8 145	3.4 782	7.7 482	23. 445	33. 607	82. 293	0.2 270	0.4 164	0.8 964	2.6 392	4.8 260	8.9 144	30. 158	45. 421	102. .09
<i>FA1</i>	2	52	13	82	67	63	65	54	48	49	65	41	83	85	91	98	26	84
<i>LTSG</i>	0.2 445	0.3 634	0.7 465	1.6 856	3.2 053	7.1 122	21. 839	30. 260	73. 865	0.2 413	0.4 404	0.9 448	2.4 888	4.5 891	8.1 572	27. 532	41. 311	94. 344
<i>MFA</i>	1	73	53	35	77	12	16	49	13	93	8	07	81	76	41	67	73	49
<i>LTS H</i>	0.2 435	0.3 582	0.7 331	2.0 653	4.0 916	9.8 087	35. 394	53. 173	143. .85	0.2 151	0.3 964	0.8 547	3.5 143	6.6 622	12. 270	49. 131	76. 550	.69
<i>MFA</i>	1	11	45	56	14	88	62	15	18	48	09	33	21	53	87	46	96	29
<i>LMS</i>	0.4 326	0.5 765	1.2 734	2.9 419	5.8 590	13. 981	37. 704	57. 389	152. .76	0.3 510	0.6 851	1.5 372	4.4 655	8.5 433	15. 829	50. 384	79. 114	.55
<i>MINF</i>	2	91	63	87	76	73	86	71	21	18	03	55	75	7	31	14	23	13
<i>A2</i>	14	51	43	72	03	02	92	85	25	59	86	59	56	66	9	87	59	34
<i>LMS</i>	0.3 472	0.4 906	1.0 659	1.8 771	3.4 996	8.1 255	21. 390	31. 445	73. 535	0.2 989	0.5 522	1.1 858	2.5 473	4.7 118	8.7 350	26. 854	41. 038	91. 575
<i>MAX</i>	14	52	43	96	55	4	13	74	11	26	06	21	71	94	74	58	05	06
<i>FA2</i>	02	87	96	55	4	13	74	11	26	06	21	71	94	74	58	05	06	



LMS MFA 2	0.4 254 65	0.5 694 21	1.2 512 97	2.8 849 27	5.7 227 7	13. 608 22	36. 687 72	56. 178 45	148 .44 69	0.3 450 12	0.6 696 02	1.4 974 43	4.3 032 52	8.1 334 16	15. 386 08	48. 298 46	75. 990 08	173. .15 03
LMS GMF A2	0.4 112 84	0.5 538 78	1.2 172 23	2.6 893 33	5.2 853 24	12. 505 63	31. 268 71	48. 297 64	123 .32 56	0.3 494 18	0.6 784 09	1.5 170 24	4.0 863 22	7.7 009 51	14. 559 23	39. 081 14	61. 937 14	136. .32 57
LMS HMF A2	0.4 081 33	0.5 357 79	1.1 877 3	2.9 526 34	5.8 850 85	14. 073 98	38. 276 1	58. 228 05	155 .14 98	0.3 360 97	0.6 587 71	1.4 816 48	4.5 016 82	8.6 176 91	15. 955 88	51. 048 34	80. 167 19	186. .12 99
LMS MINF A1	0.2 915 69	0.3 959 55	0.8 420 5	1.9 944 58	3.9 096 66	9.1 821 81	25. 928 67	38. 865 46	96. 070 79	0.2 463 11	0.4 835 15	1.0 393 6	3.1 297 7	5.8 696 6	10. 904 6	35. 615 74	54. 990 1	125. .33
LMS MAX FA1	0.2 450 23	0.3 380 62	0.6 859 74	1.6 255 38	3.0 703 75	7.1 249 8	21. 172 46	30. 963 01	72. 263 38	0.1 998 27	0.3 804 26	0.7 692 31	2.3 368 62	4.2 778 12	7.9 666 16	26. 630 13	40. 710 78	90. 919 61
LMS MID FA1	0.2 454 94	0.3 393 39	0.6 897 14	1.6 266 21	3.0 722 78	7.1 298 66	21. 173 52	30. 965 37	72. 269 71	0.2 008 62	0.3 820 96	0.7 733 08	2.3 378 61	4.2 799 23	7.9 702 09	26. 631 28	40. 712 44	90. 922 94
LMS MFA 1	0.2 661 96	0.3 697 67	0.7 602 1	1.7 977 54	3.4 305 89	7.9 604 07	23. 062 24	34. 622 98	81. 927 11	0.2 211 43	0.4 224 21	0.8 765 23	2.6 031 82	4.7 497 61	9.1 325 37	29. 523 56	45. 377 52	99. 908 33
LMS GMF A1	0.2 526 61	0.3 510 31	0.7 206 16	1.6 676 01	3.1 577 08	7.3 422 41	21. 390 54	31. 390 63	73. 466 11	0.2 365 43	0.4 462 2	0.9 270 56	2.4 495 03	4.4 976 65	8.3 989 78	26. 920 56	41. 206 64	91. 891 85
LMS HMF A1	0.2 517 15	0.3 445 83	0.7 056 65	2.0 523 39	4.0 604 74	9.9 208 09	35. 314 18	53. 233 67	143. 085 03	0.2 019 15	0.4 329 06	0.8 007 42	3.5 329 4	6.6 209 337	12. 126 42	26. 567 78	49. 567 51	76. .65 178
LAD MINF A2	0.4 323 63	0.5 760 85	1.2 724 89	2.9 392 56	5.8 538 81	13. 970 51	37. 668 93	57. 335 24	152. 507 45	0.3 507 59	0.6 846 7	1.5 363 59	4.4 625 43	8.5 374 75	15. 818 22	50. 351 03	79. 055 96	183. .41 48
LAD MAX FA2	0.2 549 99	0.3 804 5	0.7 969 35	0.9 035 47	1.3 198 4	2.3 446 02	7.7 029 77	8.5 002 71	12. 991 34	0.2 370 38	0.3 842 91	0.7 657 32	1.1 038 63	1.5 875 69	2.1 731 35	10. 899 87	10. 601 15	16. 449 3
LAD MID FA2	0.3 103 82	0.4 524 31	0.9 735 93	1.1 457 57	1.7 514 84	3.4 009 44	7.9 285 46	8.9 728 41	143. 085 2	0.2 776 71	0.4 794 18	1.0 027 28	1.3 066 86	2.0 033 41	3.0 070 89	11. 100 54	10. 905 83	17. 034 69
LAD MFA 2	0.4 241 67	0.5 679 58	1.2 471 45	2.8 727 68	5.6 935 23	13. 532 86	36. 452 9	55. 905 12	147. .72 22	0.3 438 76	0.6 663 51	1.4 903 48	4.2 686 57	8.0 392 8	15. 293 54	47. 256 48	75. .35 170	
LAD GMF A2	0.4 065 59	0.5 486 77	1.2 045 98	2.6 067 23	5.0 799 7	11. 978 85	27. 884 56	43. 663 09	110. 490 89	0.3 390 39	0.6 770 15	1.5 136 55	3.9 714 14	7.4 261 14	14. 152 14	33. 684 83	52. 530 77	107.
LAD HMF A2	0.4 024 93	0.5 234 01	1.1 632 81	2.9 511 35	5.8 826 75	14. 070 3	38. 275 93	58. 227 72	155. .14 79	0.3 328 62	0.6 531 72	1.4 012 75	4.5 169 48	8.6 954 5	15. 048 3	51. 167 1	80. .12 186	
LAD MINF A1	0.2 146 58	0.2 703 07	0.5 416 18	1.3 777 45	2.5 830 66	5.6 978 91	17. 377 15	59. 896 03	0.1 957 78	0.3 863 21	0.7 457 69	2.3 219 94	4.2 910 9	7.5 427 54	15. 855 1	27. 599 44	39. 599 98	85. 972 78
LAD MAX FA1	0.1 264 5	0.1 438 96	0.2 080 91	0.6 443 12	0.8 868 36	1.3 098 55	7.4 948 77	8.0 825 32	12. 032 91	0.0 968 81	0.1 285 28	0.1 673 99	0.9 042 26	1.1 764 88	1.4 148 56	1.4 714 49	1.4 684 35	10. 321 7
LAD MID FA1	0.1 277 26	0.1 470 47	0.2 157 06	0.6 464 18	0.8 903 32	1.3 179 12	7.4 969 45	8.0 865 08	12. 042 34	0.0 990 83	0.1 318 78	0.1 746 04	0.9 060 78	1.1 799 04	1.4 209 13	1.4 716 38	1.4 324 2	10. 926 02
LAD MFA 1	0.1 687 63	0.2 147 06	0.3 668 81	0.9 871 85	1.6 101 23	3.0 390 1	11. 385 33	15. 718 42	30. 750 01	0.1 0.2 389 82	0.3 180 95	1.4 864 92	2.0 141 28	3.8 776 28	16. 694 8	19. 765 36	33. 988 81	
LAD GMF A1	0.1 431 19	0.1 738 04	0.2 812 58	0.7 271 47	1.0 555 78	1.7 176 75	7.9 281 37	8.8 672 1	13. 681 38	0.1 0.2 686 9	0.4 925 32	1.1 172 88	1.5 842 87	2.2 812 87	2.2 218 35	11. 221 44	17. 608 33	
LAD HMF A1	0.1 403 97	0.1 578 06	0.2 465 08	1.4 960 65	2.9 132 94	7.2 766 45	34. 621 96	51. 962 44	141. 138 81	0.1 0.2 141 87	0.1 0.2 864 47	0.1 0.2 141 51	0.1 0.2 864 95	0.1 0.2 864 95	0.1 0.2 864 65	10. 519 29	16. 76. 75	177. .84 63


*Table 8: AMSE of the estimators when  $n = 100$  and  $\sigma_{\text{outlier}}^2$  (magnitude of outliers) = 100*

ESTI MAT ORS	NUMBER OF EXPLANATORY VARIABLES																	
	3										5							
	DEGREES OF MULTICOLLINEARITY						DEGREES OF MULTICOLLINEARITY											
	0.900			0.990			0.999			0.900			0.990			0.999		
	% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS		% OF OUTLIERS			
	5%	%	10	20	5%	%	10	20	5%	10	20	5%	10	20	5%	10	20	%
OLS	25. 808 84	52. 308 96	137 .33 19	305 .86 93	609 .77 38	110 3.9 71	417 1.1 09	554 5.4 09	120 33. 18	35. 005 69	71. 069 27	132 .40 01	349 .39 51	676 .97 34	147 9.6 34	424 3.1 58	861 0.6 68	154 16. 05
MMI NFA2	25. 392 51	51. 438 92	135 .08 47	300 .81 82	599 .59 59	108 5.8 57	545 4.0 15	118 33. 06	34. 82	70. .57 21	130 .54 26	344 .58 1	667 9.0 47	145 1.6 42	418 5.9 36	848 99. 65	151 33	
MMA XFA2	16. 683 77	37. 928 97	95. 366 27	86. .61 39	196 .52 24	461 9.0 49	105 2.8 11	165 9.7 88	435 71 71	20. 66 66	40. 22 12	82. 66 66	106 .71 35	230 .90 49	588 4.9 3.8	261 4.7 36	581 0.1 02	
MMI DFA2	19. 452 88	42. 851 63	108 .86 01	99. .50 1	227 .85 11	506 1.0 57	108 3.1 49	169 5.0 49	442 329 26	24. 725 97	48. 226 58	95. .03 48	122 32 31	256 .89 86	627 9.1 32	116 7.3 63	263 3.1 98	585 3
MMF A2	24. 710 18	50. 875 49	132 .24 37	289 .99 76	583 .44 83	106 7.1 42	394 5.5 49	532 8.2 35	116 66. 69	33. .13 05	68. 13. 87	126 521 24	332 1.1 45	640 .90 69	140 9.4 28	396 9.9 25	800 3.3 38	145 81
MGM FA2	23. 895 52	49. 347 45	128 .26 11	254 .32 92	520 .28 4	962 .80 67	303 9.1 86	431 4.9 1	956 4.1 69	34. 116 57	69. 276 84	128 .66 57	313 .73 7	606 .83 37	131 4.5 86	284 9.0 3	571 7.0 65	112 38
MHM FA2	23. 256 85	46. 707 93	125 .89 76	302 .76 3	602 .99 52	109 0.4 96	416 7.7 99	553 8.3 79	120 19. 07	33. 073 13	67. 207 38	125 .00 87	347 207 13	672 .30 28	147 1.1 28	424 0.9 77	860 6.4 13	154 76
MMI NFA1	14. 007 16	28. 575 68	76. .29 69	149 .66 11	303 .83 39	617 7.7 42	203 3.3 52	286 8.4 11	656 6.4 7	19. 170 68	40. 481 79	80. 789 47	192 1.0 88	387 .01 45	898 .67 32	235 .21 7	493 6.9 71	947 71
MMA XFA1	9.5 966 33	19. 978 03	52. 197 25	73. 901 37	165 .69 24	416 .24 87	103 8.6 94	161 5.7 13	429 8.3 52	10. 224 69	23. 483 91	51. 250 54	91. 572 38	205 47 9	549 4.4 38	113 9.4 03	259 3.2 42	576 9.2
MMI DFA1	9.6 899 34	20. 265 89	52. 886 07	74. .96 47	165 .66 84	416 8.8 96	103 6.0 82	161 8.9 71	429 355 3	10. 702 26	23. 707 33	51. 709 59	91. 71 96	205 .79 17	549 9.5 17	113 3.4 51	259 9.6	576 76
MMF A1	11. 314 16	25. 374 97	63. .49 86	101 .20 44	225 .01 59	524 4.5 4	139 6.7 53	220 8.8 64	563 8.8 28	13. 929 72	31. 291 65	61. 835 84	129 1.1 12	267 .19 3	682 .26 01	151 7.0 35	326 7.8	708 54
MGM FA1	10. 473 31	22. 310 08	57. 912 95	80. 438 69	179 .38 21	438 .01 99	108 1.2 62	168 2.2 63	442 3.7 61	15. 836 96	34. 294 69	68. 620 24	107 66 07	234 .37 52	599 3.7 43	117 6.6 53	266 0.0 74	589 24
MHM FA1	10. 149 04	20. 853 49	55. 878 97	171 .65 35	339 .31 46	656 .13 07	387 7.2 1	497 3.3 77	109 04. 18	12. 320 74	27. 535 48	57. 615 29	236 1.1 54	462 709 81	105 71 15	405 9.5 57	823 0.4 01	147 16
MM MINF A2	25. 390 86	51. 430 73	135 .05 66	300 .80 36	599 .54 24	108 5.5 17	410 0.4 89	545 3.0 4	118 29. 33	34. 519 85	70. 066 07	130 .54 84	344 1.1 84	667 51. 35	145 50. 35	418 8.6 78	848 1.2 28	151 92 77
MM MAX FA2	16. 258 68	36. 587 89	88. 617 94	75. 830 52	155 .80 26	240 .24 06	856 .54 46	994 8.6 59	182 9.8 69	19. 442 24	36. 684 3	69. 329 89	84. 516 11	159 1.1 27	282 47 19	783 4.7 94	161 7.1 39	208 24
MM MID FA2	19. 208 86	42. 172 9	89. .39 19	190 .30 78	307 .33 42	880 2.2 05	103 9.1 29	191 2.9 74	123. 900 52	46. 071 56	87. 079 74	101. .58 41	190 1.6 61	340 .16 78	800 2.8 47	164 81 35	214 35	
MM MFA 2	24. 699 36	50. 853 91	132 .10 45	289 .86 84	583 .11 76	106 5.7 38	394 3.2 81	532 54. 88	116 19. 2	34. 519 04	68. 066 66	125 1.1 27	332 1.5 49	639 5.5 74	140 5.5 41	396 2.8 51	797 9.2 39.	145 18
MMG MFA 2	23. 864 97	49. 261 87	127 .22 83	253 .00 26	517 .66 46	945 1.5 67	299 4.3 94	419 8.7 63	914 111 76	34. 247 39	69. 53. 82	128 1.7 13	312 1.5 13	603 2.2 28	129 2.2 19	272 5.8 41	536 1.4 41	100 74
MMH MFA 2	23. 200 24	46. 446 27	125 .30 89	302 .75 74	602 .97 19	109 0.3 22	416 7.7 99	553 8.3 75	120 19. 05	33. 051 09	67. 103 7	124 1.6 78	347 1.1 78	672 2.9 92	147 0.7 77	424 0.9 77	860 6.4 12	154 75



MM MINF A1	13. 395 11	25. 793 51	64. .59 51	142. .70 16	276. 56 9	472. 49 25	191. 3.0 73	244. 3.2 22	498. 5.0 68	18. 368 73	36. 236 98	67. 071 .89	179. .89 27	350. .00 27	739. .00 27	215. 8.0 1	442. 6.2 14	752. 1.7 97
MM MAX FA1	8.6 876 59	16. 027 41	34. 205 52	62. .50 75	122. .46 09	176. .67 41	834. .13 73	955. .47 9	175. 112 66	8.7 29	16. 091 43	25. 001 77	67. 872 12	129. .40 21	228. .79 52	768. .02 04	159. 3.0 86	203. 7.5 8
MM MID FA1	8.7 873 31	16. 348 19	35. .006 33	62. .506 73	122. .78 16	177. .00 88	834. .89 47	955. .52 53	175. 499 04	8.8 23	25. 611 337	68. .019 19	129. .66 78	229. .26 1	768. .17 38	159. 3.3 79	203. 8.1 33	203. 06
MM MFA 1	10. 516 68	22. 114 78	47. 861 31	91. 735 65	187. .72 08	332. .93 31	121. 7.2 28	164. 2.3 74	362. 9.4 67	12. 703 99	25. 232 81	40. 004 18	109. .58 73	203. .59 13	422. .61 68	119. .60 55	240. 3.1 43	393. 4.6 73
MMG MFA 1	9.6 211 09	18. 635 33	40. 983 14	69. .361 71	136. .96 73	206. .29 25	880. .44 93	102. 7.0 93	191. 1.3 16	14. 768 16	28. 819 93	49. 757 4	85. 564 53	163. .32 32	298. .73 24	808. .54 03	166. 2.0 9.2	220. 35
MMH MFA 1	9.2 838 44	17. 029 48	38. .768 43	166. .39 85	317. .92 61	530. .62 79	387. 2.9 95	494. 7.5 51	108. 13. 55	10. 953 82	20. 864 76	33. 901 97	229. .74 74	440. .00 53	969. .07 01	404. .75 48	822. 7.9 56	146. 39
SMIN SMIN FA2	25. 399 62	51. 442 98	135. .07 56	300. .90 86	599. .71 42	108. 5.6 85	410. 1.5 55	545. 4.5 59	118. 31. 39	34. 530 89	70. 084 39	130. .56 45	344. .61 01	667. .65 9	145. .89 35	418. .2.8 62	848. 97. 74	151.
SMA XFA2	17. 940 12	38. 503 65	93. .337 84	133. .85 31	251. .57 38	363. .03 52	141. 0.8 49	190. 9.0 34	351. 4.7 78	22. 943 93	43. 381 41	78. 999 86	152. .06 85	269. .23 56	511. .85 57	179. .6.1 44	353. 1.3 77	492. 28
SMID FA2	20. 213 73	43. 145 6	107. .79 85	143. .46 08	276. .85 79	417. .83 75	142. 9.2 36	194. 5.5 28	358. 6.4 11	26. 125 26	50. 348 87	93. .099 03	163. .48 99	291. .36 99	555. .70 05	181. .0.2 84	355. 0.7 17	497. 86
SMF A2	24. 753 1	50. 885 95	132. .19 87	290. .76 42	584. .13 34	106. 6.4 63	395. 1.8 06	533. 0.9 21	116. 61. 38	33. 694 3	68. 568 63	126. .04 58	333. .32 31	641. .74 27	140. .8.3 33	398. .7.9 6	803. .7.1 66	145. 47
SGM FA2	24. 009 02	49. 387 24	128. .12 55	260. .10 31	525. .85 63	954. .56 19	312. 2.7 75	436. 1.5 87	940. 6.5 45	34. 147 84	69. 301 51	128. .63 35	316. .26 27	609. .32 37	130. .9.5 46	307. .6.0 73	608. .7.8 65	108. 5
SHM FA2	23. 404 23	46. 816 96	125. .71 17	302. .04 45	603. 0.4 51	109. 7.8 11	416. 8.3 01	553. 19. 83	120. 1.9 06	33. 171 74	67. 305 38	124. .91 11	347. .31 33	672. .80 67	147. .1.1 14	424. .0.9 79	860. .6.4 15	154. 76
SMIN FA1	15. 746 42	29. 807 49	72. .709 03	179. .92 06	339. .70 59	552. .32 75	224. 3.7 74	300. 9.1 96	602. 4.7 08	22. 184 04	43. 053 59	77. .65 27	216. .84 77	407. .84 17	858. .04 31	269. .7.0 31	544. .6.7 88	893.
SMA XFA1	12. 010 21	21. 911 89	47. 241 18	124. .16 53	225. .67 03	309. .46 1	139. 3.9 15	187. 5.1 37	344. 8.0 91	15. 237 74	28. 333 08	44. 729 84	140. .53 46	247. .38 3	469. .54 75	178. .7.6 93	351. 2.9	488. 81
SMID FA1	12. 090 06	22. 174 48	47. 953 2	124. .25 39	225. .91 11	309. .94 83	139. 4.0 74	187. 5.4 59	344. 8.7 99	15. 340 45	28. 524 45	45. .64 06	140. .58 45	247. .94 63	469. .28 28	178. .7.8 05	351. 92	488. 24
SMF A1	13. 493 96	26. 858 38	59. .041 53	144. .93 46	274. .97 85	438. .66 03	169. 2.7 34	240. 9.3 47	496. 0.5 9	18. 155 87	35. 059 91	56. .82 67	168. .93 23	300. .47 23	617. .9.4 61	207. .4.2 61	407. .0.4 95	629. 34
SGM FA1	12. 770 39	24. 044 66	53. 167 21	129. .26 53	237. .35 34	334. .92 07	142. 9.4 75	193. 5.6 05	358. 5.0 9	19. 631 75	37. 656 35	63. .798 32	152. .77 77	272. .24 63	524. .23 45	181. .23 45	356. .5.9 62	501. 45
SHM FA1	12. 447 69	22. 715 28	51. .135 75	195. .39 1	369. .88 98	599. .82 4	388. 7.0 02	498. 8.4 63	108. 5.7 67	16. 792 49	31. 881 37	51. .738 6	251. .89 83	477. .36 1	103. .6.1 91	405. .8.7 48	824. .7.1 84	146. 58
LTSM INFA	25. 410 2	51. 468 62	135. .15 26	301. .05 7	600. .05 28	108. 6.2 12	410. 3.8 12	545. 7.4 82	118. 5.0 65	34. 539 5	70. .113 97	130. .61 21	344. .73 74	667. .73 33	145. .9.4 5	418. .4.2 88	849. .0.2 37	152. 6
LTSM AXFA	19. 163 2	40. 926 7	167. .22 65	346. .49 1	572. .44 76	208. 8.4 2	290. 0.8 51	618. 0.1 4	24. 385 91	48. .780 62	90. .555 75	191. .88 75	363. .88 44	722. .34 47	524. .34 58	181. .9.0 44	356. .1.5 44	762. 6.9
LTSM IDFA	20. 989 2	44. 490 04	113. .52 68	174. .49 91	363. .48 25	608. .10 04	210. 2.0 94	292. 5.7 43	622. 5.9 34	27. 058 31	54. .053 95	100. .72 44	200. .53 44	380. .36 44	753. .36 06	222. .67 73	420. .6.9 84	765. 9.7



<i>LTS</i> <i>M</i>	24. 813	50. 949	132. .78	291. .97	585. .8.4	106. 6.6	396. 6.9	534. 7.5	116. 91	33. 28	68. 19	126. .19	334. .07	644. .94	141. 02	400. 01	806. 41	146. 82
<i>LTS</i> <i>G</i>	24. 154	49. 608	129. .05	265. .88	538. .48	975. .68	331. 1.5	457. 3.7	995. 7.0	34. 172	128. 69.	319. .81	617. .58	132. .15	323. 7.8	633. 4.4	118. 2.0	
<i>M</i> <i>F</i>	2. 91	44. 93	04. .5	03. 22	.03. 62	19. 7	.99. 56	.66. 56	.75. 28	.45. 45	.386. 386	.15. 98	.15. 25	.17. 73	.17. 17	.14. 14	.16. 89	
<i>LTS</i> <i>H</i>	23. 618	47. 428	127. .07	302. .84	603. .18	109. 0.7	416. 7.8	553. 8.4	120. 19.	33. 261	67. 564	125. .43	347. .33	672. .84	147. 1.1	424. 0.9	860. 6.4	
<i>M</i> <i>F</i>	2. 77	47. 47	64. .64	76. 76	86. 13	.07. 07	.01. 01	.01. 1	.37. 37	.61. 61	.15. 42	.42. 88	.88. 94	.94. 81	.17. 17	.07. 77	.07. 77	
<i>LTS</i> <i>M</i>	17. 422	34. 495	89. .44	202. .81	405. .41	695. .41	267. .5.2	363. .2.2	774. .4.9	23. 756	48. 534	89. .03	241. .64	465. .45	974. .45	292. 9.2	577. 5.8	
<i>I</i> <i>NFA</i>	1. 36	79. 79	591. .41	22. 22	68. 68	81. 81	36. 36	83. 09	58. 58	3. 3	08. 08	63. 63	65. 65	73. 73	1. 1	44. 43	104. 43	
<i>LTS</i> <i>M</i>	14. 410	28. 665	73. .135	159. .85	328. .76	536. .84	207. .5.5	287. .7.4	613. 7.0	18. 105	37. 556	66. 256	182. .81	347. .35	691. .92	221. 0.0	417. 6.8	
<i>A</i> <i>XFA</i>	1. 78	89. 89	61. .61	8. 8	.06. 63	.98. 98	.09. 09	.13. 13	.59. 59	.59. 59	.81. 81	.26. 26	.09. 09	.15. 64	.15. 15	.02. 39	.58. 95	
<i>LTS</i> <i>M</i>	14. 479	28. 869	73. .585	159. .92	328. .93	537. .17	207. .5.7	287. .7.6	613. 7.4	18. 193	37. 702	66. 619	182. .89	347. .51	692. .62	221. 0.0	417. 6.9	
<i>I</i> <i>DFA</i>	1. 66	84. 84	59. .85	3. 3	45. 45	28. 28	45. 45	48. 48	71. 71	11. 88	66. 11	37. 66	.21. 37	.96. 96	.92. 92	.17. 17	.62. 17	
<i>LTS</i> <i>M</i>	15. 630	32. 343	80. 684	175. .21	362. .60	621. .8.6	228. .4.1	323. .1.4	708. 475	20. 574	42. 505	74. .62	204. .44	387. .00	798. .4.7	243. 7.1	462. 6.4	
<i>F</i> <i>A1</i>	7. 85	81. .61	94. .61	33. 33	23. 23	14. 14	51. 51	9. 9	67. 67	82. 82	42. 42	03. 03	78. 78	9. 9	05. 05	21. 21	859. 859	
<i>LTS</i> <i>G</i>	15. 045	30. 277	76. .907	163. .75	336. .85	553. .94	210. 2.1	291. 9.0	622. 5.0	21. 668	44. 504	79. .775	192. .30	366. .13	731. .19	223. 3.1	422. 2.2	
<i>M</i> <i>F</i>	1. 51	57. 57	27. 27	71. 71	53. 53	36. 36	51. 51	49. 49	46. 48	02. 91	14. 14	99. 99	07. 07	9. 9	3. 3	18. 18	769. 769	
<i>LTS</i> <i>H</i>	14. 772	29. 275	75. .633	214. .64	425. .67	725. .31	391. .1.7	505. .3.3	110. 17.	19. 418	40. 196	71. 175	266. .99	512. .29	111. 0.6	406. 7.6	826. 1.1	
<i>M</i> <i>F</i>	1. 06	50. 05	55. 55	34. 34	81. 81	39. 39	32. 32	16. 16	81. 81	34. 34	75. 75	53. 53	26. 44	44. 95	95. 37	.37. 78	.147. 78	
<i>LMS</i> <i>M</i>	25. 412	51. 465	135. .14	301. .05	600. .01	108. .6.2	410. .3.8	545. .6.9	118. 38	34. 538	70. 107	130. .61	344. .71	667. .86	145. .9.5	418. .4.1	848. .9.9	
<i>MINF</i> <i>A2</i>	72. 7	7. 43	25. 25	94. 94	12. 12	87. 87	04. 04	46. 46	94. 94	32. 32	17. 17	89. 89	24. 24	35. 35	04. 04	45. 45	8. 8	
<i>LMS</i> <i>MAX</i>	19. 383	40. 703	101. .83	173. .99	336. .65	557. .80	208. 1.8	282. 4.9	614. 8.6	24. 186	48. 276	90. 120	185. .87	353. .68	749. .56	212. 2.3	413. 7.0	
<i>F</i> <i>A2</i>	81. 96	66. 66	87. 87	28. 28	38. 38	07. 07	56. 56	18. 18	31. 31	22. 22	3. 3	85. 85	61. 61	16. 16	31. 31	64. 64	4. 4	
<i>LMS</i> <i>MID</i>	21. 127	44. 356	112. .66	180. .82	354. .65	594. .47	209. 6.0	285. 0.7	619. 5.1	26. 952	53. 668	100. .45	194. .89	370. .54	780. .86	213. 2.1	415. 5.8	
<i>F</i> <i>A2</i>	93. 5	5. 88	83. 83	64. 64	05. 25	86. 86	43. 43	99. 99	48. 48	91. 91	59. 59	42. 42	17. 17	5. 5	38. 38	72. 72	744. 744	
<i>LMS</i> <i>MFA</i>	24. 822	50. 942	132. .49	291. .80	585. .80	106. .77	396. .8.4	534. .9.5	116. 83	33. 741	68. .691	126. .48	334. .23	643. .97	141. .3.6	400. 2.4	806. 4.2	
<i>A</i> <i>F2</i>	2. 86	24. 92	72. .72	18. 18	07. 07	11. 11	01. 01	49. 49	21. 21	25. 25	2. 39	7. 7	48. 48	19. 19	03. 03	44. 44	146. 146	
<i>LMS</i> <i>GMF</i>	24. 177	49. 584	128. .93	266. .32	537. .13	974. .40	331. .7.6	455. .0.7	993. 9.5	34. 170	69. 368	128. .80	319. .15	615. .89	133. .1.0	320. .0.3	630. .9.7	
<i>A</i> <i>F2</i>	11. 75	28. 73	36. .73	12. 54	88. .09	56. .07	44. 97	07. 07	67. 62	8. 59	04. 81	9. 81	56. 81	81. 73	80. 08	05. 05	117. 117	
<i>LMS</i> <i>HMF</i>	23. 643	47. 355	126. .87	302. .84	603. .17	109. .0.7	416. .7.8	553. .8.3	120. 19.	33. 249	67. 525	125. .39	347. .33	672. .84	147. .1.2	424. .0.9	860. .6.4	
<i>A</i> <i>F2</i>	75. 73	73. 73	54. .54	99. .09	07. .07	97. 97	1. 1	62. 62	59. 59	81. 81	15. 15	11. 11	11. 11	11. 11	03. 03	8. 8	177. 177	
<i>LMS</i> <i>MINF</i>	17. 713	34. 107	86. 815	206. .66	399. .22	684. .85	268. .1.6	358. .0.6	771. 6.5	23. 530	48. 024	88. .15	237. .15	458. .25	994. .68	287. .4.6	574. .7.9	
<i>A</i> <i>F1</i>	7. 65	65. 75	77. .78	83. 83	46. .46	48. 48	02. 02	53. 53	26. 92	92. 66	26. 66	66. 66	61. 61	23. 23	03. 03	43. 43	102. 102	
<i>LMS</i> <i>MAX</i>	14. 801	28. 129	68. 401	166. .97	318. .04	521. .18	206. 8.3	280. .0.5	610. 4.5	17. 606	36. 719	64. 999	176. .75	336. .72	718. .68	211. 3.0	412. 2.0	
<i>F</i> <i>A1</i>	71. 85	85. 4	84. .08	13. 13	58. 58	44. 07	72. 72	35. 35	13. 13	49. 49	89. 89	22. 22	61. 61	19. 19	96. 96	3. 3	157. 157	
<i>LMS</i> <i>MID</i>	14. 865	28. 336	68. 917	167. .04	318. .21	521. .52	206. 8.4	280. .0.8	610. 5.0	17. 696	36. 869	65. 869	176. .84	336. .88	718. .98	211. 3.1	412. 2.2	
<i>F</i> <i>A1</i>	64. 38	38. 92	59. .59	7. 31	93. 93	29. 29	17. 17	43. 43	74. 74	58. 58	1. 41	58. 41	36. 36	16. 16	52. 52	57. 57	738. 738	
<i>LMS</i> <i>MFA</i>	15. 978	31. 897	76. 954	181. .87	353. .32	608. .38	228. .8.7	316. .9.6	705. 3.0	20. 088	41. 902	73. .584	199. .11	377. .78	824. .60	234. 7.5	458. 1.9	
<i>A</i> <i>F1</i>	43. 12	12. .03	21. 17	94. .94	13. 13	59. 59	8. 8	15. 15	15. 15	15. 15	15. 15	15. 15	15. 15	15. 15	15. 15	15. 15	837. 837	
<i>LMS</i> <i>GMF</i>	15. 408	29. 774	72. 703	170. .70	326. .46	538. .81	209. 6.1	284. 3.8	619. 4.2	21. 342	43. 888	79. .055	186. .43	355. .99	758. .43	213. 6.9	416. 8.3	
<i>A</i> <i>F1</i>	75. 85	85. 23	59. .58	94. 94	56. .43	43. 43	43. 43	93. 93	63. 63	07. 07	54. 54	08. 08	71. 71	04. 04	43. 43	33. 33	747. 747	
<i>LMS</i> <i>HMF</i>	15. 133	28. 742	71. 173	217. .33	419. .82	717. .16	391. 1.7	504. 5.0	110. 15.	18. 957	39. 417	70. 061	265. .19	508. .28	111. 9.3	406. 6.7	826. 0.1	
<i>A</i> <i>F1</i>	47. 47	97. 97	3. 3	29. 29	34. 34	38. 38	95. 95	4.1	28. 28	08. 08	82. 82	37. 37	36. 36	17. 17	87. 87	88. 88	147. 147	



LAD	25.	51.	135	300	599	108	409	545	118	34.	70.	130	344	667	145	418	848	151	
MINF	385	420	.03	.75	.44	5.3	9.8	2.3	28.	514	058	.52	.47	.42	8.5	0.7	3.6	93.	
A2	85	14	7	65	6	93	35	8	11	34	3	74	86	17	36	16	95	54	
LAD	13.	33.	80.	14.	34.	54.	24.	19.	21.	15.	28.	57.	17.	26.	40.	25.	13.	14.	
MAX	745	367	261	787	080	544	605	461	998	809	726	409	785	733	875	607	354	103	
FA2	11	2	73	62	13	84	56	21	91	8	64	73	79	03	34	84	41	41	04
LAD	18.	40.	101	32.	79.	136	41.	48.	64.	21.	41.	80.	39.	65.	105	36.	26.	37.	
MID	008	820	.74	568	923	.77	479	923	848	933	643	473	841	.099	.78	781	023	932	
FA2	16	49	82	87	55	1	73	27	84	88	76	25	9	81	24	69	51	57	
LAD	24.	50.	132	289	582	106	393	531	116	33.	68.	125	331	638	140	395	795	145	
MFA	664	824	.00	.40	.46	5.2	5.9	9.1	50.	574	407	.62	.91	.61	3.8	2.8	20.	5.	
2	4	95	23	68	92	57	84	88	37	84	54	6	86	73	19	93	95	5	
LAD	23.	49.	127	248	509	937	283	405	891	34.	69.	128	310	598	128	249	479	948	
GMF	758	136	.50	.59	.75	.02	1.3	8.1	3.7	095	219	.48	.65	.62	5.6	5.3	1.8	8.2	
A2	53	17	48	81	54	62	97	88	47	26	43	13	93	68	49	71	16	83	
LAD	22.	45.	124	302	602	109	416	553	120	32.	66.	124	347	672	147	424	860	154	
HMF	880	767	.43	.73	.92	0.2	7.7	8.3	19.	966	953	.37	.29	.76	1.0	0.9	6.4	07.	
A2	99	94	9	84	48	45	97	71	05	85	47	16	08	52	57	76	11	75	
LAD	9.1	16.	45.	105	200	354	139		375	14.	28.	54.	145	280	610	176	355	638	
MINF	108	705	486	.73	.40	.88	6.8	182	9.7	272	090	403	.92	.53	.53	2.6	7.6	1.5	
A1	85	67	87	94	88	3	45	2.7	41	6	45	43	58	13	67	45	58	44	
LAD	0.6	0.8	1.2	1.7	1.2	0.8	13.	4.1	2.0	0.4	0.3	0.5	1.5	0.7	0.5	18.	6.2	2.7	
MAX	853	149	088	138	177	575	944	757	280	539	645	154	388	657	559	343	881	610	
FA1	47	45	97	38	59	89	07	23	39	21	57	01	53	57	34	78	82	01	
LAD	0.8	1.1	2.0	1.7	1.3	1.1	14.	4.3	2.3	0.5	0.5	0.8	1.6	0.8	0.6		6.3	2.9	
MID	133	544	893	711	562	157	045	468	889	606	051	976	000	420	855	18.	497	024	
FA1	24	98	08	38	65	12	69	66	56	92	94	93	37	2	91	403	97	36	
LAD	3.9	10.	20.	35.	76.	169	439	752	200	5.8	12.	17.	50.	82.	206	501	882	195	
MFA	146	423	529	431	380	.97	.50	.60	1.2	513	062	821	606	632	.50	.27	.76	3.4	
1	46	87	33	26	79	38	15	26	48	83	97	36	51	11	07	46	42	9	
LAD	2.2	4.4	10.	7.3	12.	19.	41.	39.		8.9	17.	31.	19.	31.	58.	43.	42.	70.	
GMF	276	820	.039	970	221	564	655	941	63.	648	339	013	074	640	116	168	730	506	
A1	53	32	27	63	53	51	43	92	844	85	54	67	06	11	27	25	19	44	
LAD	1.2	1.5	4.5	138	255	428	386	492	107	2.9	5.2	8.6	211	403	908	404	822	146	
HMF	921	926	979	.07	.72	.80	2.4	0.9	70.	590	589	607	.86	.51	.68	3.3	0.0	56.	
A1	46	21	15	91	41	95	08	38	45	02	44	46	51	85	56	55	18	94	

Table 9: AMSE of the estimators when  $n = 100$  and  $\sigma_{\text{outlier}}^2$  (magnitude of outliers) = 250

ESTIMATORS	NUMBER OF EXPLANATORY VARIABLES																	
	3										5							
	DEGREES OF MULTICOLLINEARITY																	
	0.900			0.990			0.999			0.900			0.990			0.999		
	% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS			% OF OUTLIERS		
	5%	10%	20%	5%	10%	20%	5%	10%	20%	5%	10%	20%	5%	10%	20%	5%	10%	20%
	%	%	%	%	%	%	%	%	%	%	%	%	%	%	%	%	%	%
OLS	150	342	805	174	366	650	214	340	840	442	793	226	487	797		512	117	
	.91	.57	.54	7.4	1.6	7.2	75.	70.	14.	.211	.10	.30	6.3	2.6	7.7	217	11.	027
	55	64	94	55	8	55	5	05	76	.75	87	67	31	86	16	18	32	.6
MMI	148	336	792	171	360	640	211	335	826	208	436	782	223	480	786	214	115	
NFA2	.43	.32	.31	9.2	0.9	0.7	13.	07.	11.	.84	.03	.30	4.5	3.6	8.3	15.	504	290
	4	98	68	32	71	34	36	06	43	49	62	6	72	83	49	25	60	.3
MMA	103	239	538	619	127	274	486	105	290	114	256	498	639	157	330	533	140	421
XFA2	.78	.25	.58	.71	7.5	1.2	6.4	79.	01.	.25	.23	.95	.16	5.2	5.4	6.4	99.	73.
	6	12	01	78	38	51	44	11	89	52	02	44	98	81	45	08	93	47
MMI	119	273	619	750	151	307	497	107	293	137	303	577	709	175	358	540	142	424
DFA2	.27	.87	.19	.06	5.7	2.0	8.0	75.	55.	.14	.58	.95	.43	8.3	9.2	8.0	64.	07.
	66	53	46	59	59	99	69	94	61	15	12	37	89	37	39	31	8	22
MMF	145	335	777	168	350	626	205	325	802	201	422	760	215	457	758	205	468	106
A2	.76	.21	.79	1.1	8.1	0.5	71.	25.	30.	.35	.97	.38	0.8	1.3	1.3	08.	92.	638
	52	43	09	71	62	45	5	23	37	12	19	47	6	6	42	36	58	.2
MGM	141	323	750	153	317	568	158	258	634	205	430	771	199	428	720	149	330	762
FA2	.18	.28	.67	3.6	6.2	8.0	63.	84.	48.	.11	.02	.51	9.6	7.6	5.4	79.	42.	20.
	75	46	91	85	02	37	24	92	54	42	47	87	6	33	4	85	73	24



MHM FA2	.135 .20 69	.309 .18 66	.738 .16 61	.172 6.8 01	.362 0.9 28	.642 4.3 88	.214 54 25	.340 27 9	.839 27 64	.200 .20 11	.417 .23 53	.747 .53 93	.225 3.3 19	.484 6.3 23	.792 6.7 81	.217 05. 27	.511 86. 01	.116 973 .4	
MMI NFA1	.81. 245 55	.177 .94 95	.453 .07 46	.875 .51 21	.184 0.8 45	.363 1.3 16	.100 32. 55	.178 21. 52	.453 72. 52	.121 .51 01	.257 .73 07	.477 .98 88	.124 7.7 75	.274 0.0 29	.489 5.6 55	.118 66. 55	.286 22. 21	.704 46. 53	
MMA XFA1	.56. 197 79	.123 .29 35	.319 .64 75	.475 .30 28	.101 8.2 18	.239 5.3 84	.476 2.9 21	.103 94. 6	.286 68. 18	.66. 413 42	.147 .61 7	.295 .35 56	.573 .47 08	.139 2.8 03	.301 1.5 78	.526 9.4 21	.139 45. 54	.419 49. 89	
MMI DFA1	.56. 856 78	.125 .00 39	.322 .70 3	.476 .55 49	.102 0.5 87	.239 8.4 74	.476 3.9 56	.103 71. 45	.286 71. 55	.67. 015 11	.149 .51 07	.298 .51 73	.574 .07 25	.139 4.4 82	.301 4.4 35	.527 0.1 1	.139 47. 13	.419 52. 22	
MMF A1	.68. 526 17	.170 .40 76	.386 .71 83	.664 .16 67	.138 1.7 39	.298 1.9 96	.711 74. 81	.134 36	.355 08	.85. 67	.190 .75 17	.370 .89 8	.820 .74 16	.180 1.7 55	.368 5.8 61	.751 7.3 74	.176 52. 61	.488 49. 61	
MGM FA1	.61. 929 87	.139 .60 4	.349 .82 64	.522 .79 84	.111 1.8 92	.253 2.2 85	.499 6.6 26	.107 57. 66	.294 19. 82	.96. 11	.213 47	.405 04	.668 26	.157 84	.332 9.8 84	.548 5.9 63	.143 60. 29	.426 91. 75	
MHM FA1	.58. 981 99	.130 .89 42	.340 .89 6	.951 .26 24	.204 8.6 52	.378 9.0 67	.196 46. 74	.306 39. 62	.768 44. 52	.78. 99	.171 63 31	.332 .87 84	.154 7.5 4	.341 9.1 97	.558 9.4 93	.205 97. 48	.489 71. 07	.112 291 .7	
MM MINF A2	.148 .42 33	.792 .13 41	.171 9.1 28	.360 0.5 7	.639 8.8 11	.211 12. 73	.335 02. 13	.825 92. 52	.208 3	.435 67	.782 85	.223 41	.480 15	.786 51	.214 14	.504 54. 25	.115 258 .9		
MM MAX FA2	.101 .65 07	.232 .84 74	.489 .10 5	.541 .02 22	.100 0.3 22	.149 8.0 49	.430 6.9 28	.657 0.9 45	.139 88	.108 01	.227 27	.529 .66	.103 430	.165 51	.408 29	.848 18	.171 9.2 96	.46 47	
MM MID FA2	.118 .12 6	.270 .57 82	.592 .25 22	.684 .37 03	.127 4.8 63	.197 5.0 77	.442 5.2 59	.679 8.8 25	.143 75. 1	.133 .13 4	.285 16	.536 .08 27	.606 .15 84	.125 4.3 33	.207 8.6 5	.417 1.0 92	.866 7.4 21	.174 91. 91	
MM MFA 2	.145 .72 12	.335 .15 96	.777 .01 17	.168 0.6 21	.350 5.7 41	.205 625 0.6	.324 67. 81	.800 90. 11	.201 99. 14	.422 .21 17	.758 81	.214 24	.456 62	.755 54	.204 35	.467 91. 09	.504 26. 67	.115 258 673	
MMG MFA 2	.141 .04 2	.322 .94 11	.747 .79 56	.152 8.7 09	.315 5.5 65	.559 1.4 15	.157 61. 49	.251 38. 57	.604 38. 27	.205 .05 49	.429 .79 63	.770 .84 65	.199 3.1 26	.425 3.6 19	.712 2.0 44	.146 67.	.309 86.	.659 71. 68	
MMH MFA 2	.134 .87 3	.308 .28 61	.734 .04 19	.172 6.7 45	.362 3.3 32	.642 54. 25	.214 27. 87	.340 27. 57	.839 06	.200 06	.416 .07 47	.745 .53 19	.225 .30 19	.484 3.3 58	.792 6.2 32	.217 6.4 27	.511 50. 86	.116 973 .4	
MM MINF A1	.77. 623 2	.165 .09 86	.376 .52 07	.821 0.9 58	.165 8.9 56	.278 0.1 14	.971 0.1 17	.155 00. 76	.366 45. 67	.116 .27 98	.229 .48 78	.402 .59 38	.119 4.1 61	.244 1.1 05	.402 1.7 43	.113 1.5. 15	.257 40. 64	.578 89. 52	
MM MAX FA1	.51. 039 43	.104 .88 43	.205 .20 67	.379 .46 09	.709 .00 89	.102 0.6 81	.419 6.6 02	.636 4.6 61	.134 76. 61	.56. 890	.96. 516	.154 .63 08	.458 0.03 74	.821 0.41 86	.123 5.5 1	.401 5.5 91	.831 2.5 32	.168 0.5 31	.52
MM MID FA1	.51. 763 98	.106 .73 37	.208 .86 88	.380 .93 61	.711 .53 38	.102 4.6 4	.419 7.7 08	.636 6.6 82	.134 80. 35	.57. 543	.98. 221	.158 .64 71	.823 0.64 59	.123 9.1 19	.401 9.1 44	.831 3.3 27	.168 2.2 23	.578 99. 68	
MM MFA 1	.64. 149 1	.156 .73 94	.289 .34 68	.589 .96 2	.112 0.1 93	.184 4.4 28	.666 9.2 69	.101 18. 41	.230 62. 82	.77. 03	.148 .18 14	.256 .42 56	.729 0.42 28	.130 6.6 54	.222 5.0 36	.654 1.0 9	.126 57. 29	.268 35. 6	
MMG MFA 1	.57. 185 96	.122 .68 95	.242 .21 1	.433 .62 04	.812 .03 91	.120 4.1 62	.444 4.8 85	.677 7.4 15	.144 61. 03	.89. 086	.176 .18 99	.304 .26 81	.561 0.26 01	.104 0.2 2	.168 1.4 47	.425 1.4 8	.877 7.0 31	.178 60. 25	
MMH MFA 1	.54. 149 1	.113 .18 79	.231 .67 78	.904 .31 54	.189 8.4 35	.304 9.0 91	.196 5.5 33	.304 30. 95	.764 16. 36	.70. 36	.125 .97 2	.205 .31 63	.151 5.8 41	.327 7.2 35	.504 7.2 21	.205 2.1 89	.489 30. 38	.112 113 .3	
SMIN FA2	.148 .46 88	.336 .37 81	.792 .24 76	.171 9.7 25	.360 1.5 28	.639 9.8 28	.211 19. 14	.335 09. 27	.826 06. 35	.208 .90 84	.436 .07 11	.782 .27 29	.223 5.2 16	.480 4.5 16	.786 7.8 18	.214 21. 4	.504 71. 04	.115 284 .4	
SMA XFA2	.109 .47 24	.246 .01 63	.517 .31 91	.818 .56 01	.151 4.6 52	.225 5.5 38	.830 8.8 4	.112 89. 85	.243 29. 04	.131 .35 57	.268 .05 41	.486 .20 35	.101 1.8 41	.504 5.3 89	.292 6.1 71	.870 6.1 71	.194 2.7 47	.382 53. 77	



<i>SMID</i>	122	277	607	922	172	263	839	114	247	149	311	570	106	219	324	876	195	384
<i>FA2</i>	.41	.40	.88	.60	3.1	8.8	5.2	70.	12.	.17	.13	.03	2.7	6.1	3.9	0.3	54.	96.
	7	5	17	3	07	15	26	76	37	83	25	92	3	65	7	28	38	52
<i>SMF</i>	145	335	777	168	351	625	206	325	801	201	423	760	215	458	757	205	471	106
<i>A2</i>	.90	.28	.48	3.5	1.2	5.9	04.	38.	95.	.91	.30	.09	7.7	3.7	5.4	83.	44.	459
	38	04	97	93	74	18	05	69	25	28	63	2	08	14	06	01	1	.7
<i>SGM</i>	141	323	749	155	319	564	165	260	626	205	430	771	202	432	718	160	352	744
<i>FA2</i>	.62	.67	.53	2.0	8.5	4.9	96.	34.	18.	.36	.17	.38	7.3	5.0	6.0	47.	12.	96.
	76	97	69	94	56	31	38	4	96	85	39	6	12	68	42	06	19	85
<i>SHM</i>	136	310	736	172	362	642	214	340	839	200	417	747	225	484	792	217	511	116
<i>FA2</i>	.00	.17	.36	7.0	1.1	3.8	54.	27.	27.	.76	.80	.10	3.4	6.4	6.7	05.	86.	973
	07	52	03	29	45	91	27	91	62	85	82	28	09	33	02	28	02	.4
<i>SMIN</i>	90.	191	419	102	200	329	121	181	427	136	269	463	145	300	469	136	315	683
<i>FA1</i>	881	.58	.42	1.7	6.8	1.4	23.	48.	96.	.99	.40	.89	0.6	1.3	7.7	50.	08.	56.
	57	07	42	4	07	19	23	82	24	63	69	6	49	95	72	82	87	82
<i>SMA</i>	69.	143	268	701	128	185	822	111	239	93.	172	270	962	189	260	864	192	380
<i>XFA1</i>	274	.26	.11	.36	4.6	8.5	6.9	19.	74.	894	.09	.74	.86	0.9	6.9	7.9	78.	23.
	68	37	14	12	54	15	96	82	14	06	76	16	04	61	71	32	47	08
<i>SMID</i>	69.	144	271	702	128	186	822	111	239	94.	173	273	963	189	260	864	192	380
<i>FA1</i>	889	.80	.39	.38	6.7	2.0	7.8	21.	77.	374	.36	.96	.32	2.4	9.8	8.5	79.	25.
	94	76	48	42	94	61	25	53	68	27	85	6	95	39	84	01	86	48
<i>SMF</i>	80.	184	343	854	160	253	997	139	317	109	350	114	223	335	103	223	453	
<i>A1</i>	207	.93	.18	.19	5.9	4.1	5.8	79.	47.	.26	209	.04	2.5	1.7	2.3	64.	74.	36.
	76	99	55	83	88	24	21	03	47	3	.82	11	97	34	5	39	87	81
<i>SGM</i>	74.	.80	.34	.13	8.4	5.3	9.4	53.	82.	.38	.21	.13	3.0	9.1	9.0	0.2	36.	93.
<i>FA1</i>	481	55	47	81	56	38	53	97	53	71	97	29	88	9	53	2	15	59
<i>SHM</i>	71.	150	291	107	218	349	197	306	767	103	193	309	166	356	546	206	490	112
<i>FA1</i>	646	.03	.37	2.1	4.4	4.1	57.	95.	05.	.37	.52	.86	5.0	7.6	6.6	52.	33.	260
	27	73	21	97	67	82	14	25	96	19	97	17	09	07	74	71	02	.2
<i>LTS M</i>	336	792	172	360	640	211	335	826	208	436	782	223	480	787	214	504	115	
<i>INFA</i>	148	.58	.63	0.4	3.4	3.0	28.	26.	52.	.96	.25	.57	6.2	6.4	0.7	28.	89.	332
	2	.54	09	76	59	77	05	65	43	54	56	57	13	11	7	64	42	72
<i>LTS M</i>	115	263	581	101	203	344	114	168	420	145	306	554	122	253	407	115	259	549
<i>AXFA</i>	.50	.97	.16	6.3	6.0	0.0	05.	69.	32.	.92	.45	.32	2.9	3.5	9.8	77.	86.	70.
	2	.06	7	19	9	25	35	55	21	65	43	.07	67	96	13	96	08	85
<i>LTS M</i>	126	287	645	109	218	368	114	170	423	159	337	614	126	265	430	116	260	551
<i>IDFA</i>	.13	.66	.35	1.3	1.8	7.6	68.	03.	02.	.64	.69	.31	2.4	4.1	5.7	19.	95.	48.
	2	.14	92	35	59	63	92	41	57	14	14	.39	51	92	22	42	14	5
<i>LTS M</i>	146	335	779	168	352	627	206	326	804	202	424	762	216	460	760	206	475	107
<i>FA2</i>	.15	.55	.03	6.8	1.2	0.9	52.	42.	81.	.51	.67	.30	5.2	6.5	4.2	59.	03.	485
	97	.39	51	59	32	65	69	09	3	15	.08	56	41	2	33	63	95	.7
<i>LTS G</i>	142	325	754	157	326	576	173	274	671	205	430	772	205	438	727	170	379	820
<i>MFA</i>	.34	.14	.70	2.7	0.3	4.2	96.	39.	72.	.65	.79	.44	0.8	4.8	1.2	10.	41.	50.
	2	.24	1	04	26	02	83	58	79	46	.06	74	99	22	65	66	02	99
<i>LTS H</i>	137	313	743	172	362	642	214	340	839	201	419	750	225	484	792	217	511	116
<i>MFA</i>	.44	.65	.73	7.4	1.9	5.7	54.	28.	27.	.44	.51	.45	3.5	6.6	7.2	05.	86.	973
	2	.54	96	67	16	86	17	31	01	8	.05	58	74	63	67	41	29	.4
<i>LTS M</i>	100	224	514	116	238	411	141	217	540	150	307	538	157	330	535	152	351	773
<i>INFA</i>	.29	.34	.06	3.4	1.2	2.0	25.	56.	10.	.25	.42	.52	0.4	4.0	2.1	20.	01.	74.
	1	.11	55	67	34	72	87	99	42	1	.57	86	61	55	41	99	15	78
<i>LTS M</i>	82.	189	412	930	187	318	113	167	417	116	236	400	118	241	384	115	258	548
<i>AXFA</i>	.514	.60	.19	.63	4.3	1.3	45.	42.	76.	.87	.37	.46	4.9	0.7	7.1	37.	82.	00.
	1	.28	15	02	87	42	16	75	28	11	.96	78	42	13	04	38	66	66
<i>LTS M</i>	83.	190	414	931	187	318	113	167	417	117	237	402	118	241	384	115	258	548
<i>IDFA</i>	.017	.72	.44	.43	5.8	3.6	46.	43.	78.	.25	.32	.88	5.3	1.9	9.3	.37.	83.	02.
	17	.95	85	36	73	62	35	44	88	.85	4	43	21	5	46	47	42	42
<i>LTS M</i>	91.	219	462	104	209	362	125	188	469	128	264	457	132	268	438	127	282	601
<i>FA1</i>	.521	.57	.74	2.0	9.8	0.0	99.	16.	18.	.92	.21	.87	4.9	2.6	2.6	96.	10.	71.
	47	9	55	31	95	38	68	7	02	27	32	66	01	85	87	55	99	58
<i>LTS G</i>	86.	200	434	959	193	328	114	169	423	135	279	484	123	253	409	116	261	553
<i>MFA</i>	.797	.12	.70	.66	3.6	4.1	78.	91.	50.	.19	.06	.23	9.4	6.5	6.2	62.	58.	66.
	1	.97	44	12	09	29	84	74	13	.86	31	54	2	46	56	16	9	53



LTSH MFA 1	84. .411 26	194 .48 06	427 .93 27	120 1.0	250 3.4	424 4.2	199 06.	310 50.	775 11.	124 .22	251 .75	428 .30	174 9.7	374 7.8	591 5.1	207 13.	491 38.	112 498 .8		
LMS MINF A2	148 .53 3	336 .56 78	792 .64 67	172 0.4	360 3.2	640 2.5	211 27.	335 26.	826 54.	208 .96	436 .24	782 .57	223 6.0	480 5.9	787 0.4	214 26.	504 87.	115 325 .8		
LMS MAX FA2	115 .88 05	261 .88 23	582 .19	100 9.7	196 6.8	334 3.9	105 48.	173 12.	408 53.	142 .19	302 .05	550 .84	122 2.1	252 3.8	396 2.8	108 81.	252 96.	539 84. 4		
LMS MID FA2	126 .18 35	286 .58 32	645 .74	108 4.9	360 7.5	106 3.6	174 13.	411 42.	156 29.	334 .92	611 .55	126 85	264 2.5	419 2.7	109 6.7	254 26.	541 08.	254 67. 94		
LMS MFA 2	146 .13 78	335 .53 59	779 .05	168 6.9	351 3.9	626 8.9	206 46.	326 45.	804 81.	202 .43	424 .55	762 .28	216 4.6	460 1.6	760 0.4	206 41.	474 60.	107 373 .3		
LMS GMF A2	142 .29 57	325 .02	754 .74	157 2.5	325 1.6	575 0.8	171 98.	275 52.	668 80.	205 .62	430 .74	772 .45	205 0.7	437 4.6	726 0.0	167 28.	376 47.	814 61. 66		
LMS HMF A2	137 .45 04	313 .32	743 .81	172 7.4	362 1.8	642 5.5	214 54.	340 28.	839 27.	201 .36	419 .36	750 .52	225 3.5	484 6.6	792 7.2	217 05.	511 86.	116 973 .4		
LMS MINF A1	101 .50 82	220 .12	516 .02	115 7.6	232 6.4	404 4.9	135 44.	220 66.	531 84.	146 .83	303 .06	534 .86	157 3.9	328 6.1	528 0.0	147 68.	347 35.	767 08. .3		
LMS MAX FA1	84. 990 18	183 .36	414 .66	923 .35	180 2.6	306 5.0	104 87.	171 90.	405 21.	111 .67	230 .05	398 .00	118 3.0	240 3.4	372 4.7	108 38.	251 90.	538 09. 3		
LMS MID FA1	85. 473 1	184 .55	416 .96	924 .18	180 4.2	306 7.7	104 54.	171 81.	405 93.	112 .07	231 .03	400 .35	118 3.3	240 4.5	372 6.9	108 39.	251 91.	538 11. 12		
LMS MFA 1	93. 380 6	215 .08	465 .31	103 5.4	203 2.5	353 2.9	118 34.	192 13.	458 51.	124 .18	258 .48	454 .26	132 6.1	267 0.8	427 6.4	121 66.	276 12.	592 72. 01		
LMS GMF A1	89. 015 8	194 .49	437 .38	952 .97	186 2.5	317 8.0	106 24.	174 30.	411 79.	130 .77	273 .73	480 .40	123 8.9	252 6.8	397 9.6	109 73.	254 72.	543 91. 81		
LMS HMF A1	86. 852 18	188 .51	430 .57	119 7.9	246 5.7	417 6.6	198 83.	310 67.	774 60.	119 .57	245 .96	426 .17	174 5.6	373 7.6	587 0.8	207 00.	491 29.	112 477 .2		
LAD MINF A2	148 .39 02	792 .01	171 8.8	360 0.0	639 8.0	211 09.	334 97.	825 81.	208 81.	435 .79	782 .92	223 .04	480 4.1	786 2.6	214 5.4	504 11.	246 48.	115 246 .4		
LAD MAX FA2	89. 265 26	205 .33	427 .23	180 .56	300 .38	445 .53	34. 179	58. 193	90. 249	77. 407	178 .79	362 .44	55. 029	179 .41	341 .85	23. 149	38. 632	45. 724	111 45	
LAD MID FA2	112 .63 99	258 .43	564 .00	386 .88	674 .15	104 8.9	92. 695	183 .46	294 .70	113 .97	257 .29	499 .41	145 .22	445 .52	844 .88	587 708	124 .37	154 .46	154 13.	
LAD MFA 2	145 .57 86	335 .02	776 .48	167 9.0	350 2.3	624 6.5	205 47.	324 51.	800 18.	200 .78	421 .90	758 .15	214 5.1	455 1.9	754 5.5	204 49.	465 30.	105 63	186	
LAD GMF A2	140 .53 23	321 .98	745 .66	151 3.0	312 1.8	554 2.9	150 24.	240 15.	577 84.	204 .88	429 .59	770 .52	197 1.3	421 7.5	707 7.9	135 52.	278 31.	579 45.	83	
LAD HMF A2	132 .56 99	304 .59	728 .70	172 6.5	362 0.4	642 2.8	214 84.	340 27.	839 27.	199 .51	415 .57	743 .62	225 3.2	484 6.1	792 6.2	217 05.	511 85.	116 973 .3		
LAD MINF A1	49. 776 33	96. 497	262 .80	587 .03	119 9.9	211 9.4	692 8.5	112 57.	272 39.	89. 231	181 .35	324 .39	941 .53	199 9.4	331 8.3	915 2.2	211 37.	477 13.	477 43	
LAD MAX FA1	1.8 099	2.5 285	4.3 418	2.3 932	2.8 325	3.3 505	5.6 653	2.8 630	3.4 956	0.9 128	1.2 026	2.3 876	1.2 864	1.2 366	1.6 368	5.8 588	2.1 311	5.8 311	1.5 889	29



LAD	2.7	4.4	8.5	3.1	4.4	5.7	6.1	3.9	5.6	1.3	2.2	5.2	1.4	1.8	2.7	6.0	2.5	2.3
MID	241	724	184	960	429	360	748	532	168	416	307	955	397	309	976	216	849	040
FA1	84	44	76	4	63	39	99	48	99	18	48	97	88	99	81	85	06	91
LAD	24.	82.	125	249	460	879	268	392	946	29.	64.	124	304	512	102	276	446	960
MFA	779	220	.83	.88	.50	.46	0.9	0.8	1.7	695	651	.42	.63	.11	5.7	0.8	1.5	1.2
1	6	32	94	82	61	74	45	98	57	46	79	4	69	19	37	12	81	83
LAD	11.	52.	43.	76.	124	104	169	341	47.	105	190	90.	185	375	110	190	353	
GMF	611	25.	269	753	756	.45	.62	.55	.88	388	.17	.06	635	.62	.71	.04	.65	.58
A1	15	547	44	01	48	67	92	38	03	1	21	82	56	33	09	21	46	44
LAD	4.0	8.2	23.	698	152	243	195	303	761	15.	28.	47.	139	307	466	205	488	112
HMF	644	258	106	64	5.4	4.7	51.	15.	47.	235	627	211	5.2	3.2	6.1	56.	87.	038
A1	05	37	28	53	96	07	95	4	11	06	87	61	91	3	17	34	27	.7