Package ‘robustbase’

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Title Basic Robust Statistics

URL http://robustbase.r-forge.r-project.org/

Description “Essential” Robust Statistics.

Tools allowing to analyze data with robust methods. This includes regression methodology including model selections and multivariate statistics where we strive to cover the book “Robust Statistics, Theory and Methods” by ’Maronna, Martin and Yohai’; Wiley 2006.

Depends R (>= 3.1.0)

Imports stats, graphics, utils, methods, DEoptimR

Suggests grid, MASS, lattice, boot, cluster, Matrix, robust, fit.models, MPV, xtable, ggplot2, GGally, RColorBrewer, reshape2, sfsmisc, catdata, doParallel, foreach, skewt

SuggestsNote mostly only because of vignette graphics and simulation

ByteCompile yes

LazyData yes

NeedsCompilation yes

License GPL (>= 2)

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adjbox

Plot an Adjusted Boxplot for Skew Distributions

Description

Produces boxplots adjusted for skewed distributions as proposed in Hubert and Vandervieren (2004).

Usage

adjbox(x, ...)

## S3 method for class 'formula'
adjbox(formula, data = NULL, ..., subset, na.action = NULL)

## Default S3 method:
adjbox(x, ..., range = 1.5, doReflect = FALSE,
       width = NULL, varwidth = FALSE,
       notch = FALSE, outline = TRUE, names, plot = TRUE,
       border = par("fg"), col = NULL, log = "",
       pars = list(boxwex = 0.8, staplewex = 0.5, outwex = 0.5),
       horizontal = FALSE, add = FALSE, at = NULL)

Arguments

formula a formula, such as y ~ grp, where y is a numeric vector of data values to be split into groups according to the grouping variable grp (usually a factor).
data a data.frame (or list) from which the variables in formula should be taken.
subset an optional vector specifying a subset of observations to be used for plotting.
na.action a function which indicates what should happen when the data contain NAs. The default is to ignore missing values in either the response or the group.
x for specifying data from which the boxplots are to be produced. Either a numeric vector, or a single list containing such vectors. Additional unnamed arguments specify further data as separate vectors (each corresponding to a component boxplot). NAs are allowed in the data.

... For the formula method, named arguments to be passed to the default method. For the default method, unnamed arguments are additional data vectors (unless x is a list when they are ignored), and named arguments are arguments and graphical parameters to be passed to bxp in addition to the ones given by argument pars (and override those in pars).

range this determines how far the plot whiskers extend out from the box, and is simply passed as argument coef to adjboxStats(). If range is positive, the whiskers extend to the most extreme data point which is no more than range times the interquartile range from the box. A value of zero causes the whiskers to extend to the data extremes.

doReflect logical indicating if the MC should also be computed on the reflected sample -x, and be averaged, see mc.

width a vector giving the relative widths of the boxes making up the plot.

varwidth if varwidth is TRUE, the boxes are drawn with widths proportional to the square-roots of the number of observations in the groups.

notch if notch is TRUE, a notch is drawn in each side of the boxes. If the notches of two plots do not overlap this is ‘strong evidence’ that the two medians differ (Chambers et al., 1983, p. 62). See boxplot.stats for the calculations used.

outline if outline is not true, the outliers are not drawn (as points whereas S+ uses lines).

names group labels which will be printed under each boxplot.

boxwex a scale factor to be applied to all boxes. When there are only a few groups, the appearance of the plot can be improved by making the boxes narrower.

staplewex staple line width expansion, proportional to box width.

outwex outlier line width expansion, proportional to box width.

plot if TRUE (the default) then a boxplot is produced. If not, the summaries which the boxplots are based on are returned.

border an optional vector of colors for the outlines of the boxplots. The values in border are recycled if the length of border is less than the number of plots.

col if col is non-null it is assumed to contain colors to be used to colour the bodies of the box plots. By default they are in the background colour.

log character indicating if x or y or both coordinates should be plotted in log scale.

pars a list of (potentially many) more graphical parameters, e.g., boxwex or outpch; these are passed to bxp (if plot is true); for details, see there.

horizontal logical indicating if the boxplots should be horizontal; default FALSE means vertical boxes.

add logical, if true add boxplot to current plot.

at numeric vector giving the locations where the boxplots should be drawn, particularly when add = TRUE; defaults to 1:n where n is the number of boxes.
Details

The generic function `adjbox` currently has a default method (`adjbox.default`) and a formula interface (`adjbox.formula`).

If multiple groups are supplied either as multiple arguments or via a formula, parallel boxplots will be plotted, in the order of the arguments or the order of the levels of the factor (see `factor`).

Missing values are ignored when forming boxplots.

Extremes of the upper and whiskers of the adjusted boxplots are computed using the medcouple (`mc()`), a robust measure of skewness. For details, cf. TODO

Value

A list with the following components:

- **stats**: a matrix, each column contains the extreme of the lower whisker, the lower hinge, the median, the upper hinge and the extreme of the upper whisker for one group/plot. If all the inputs have the same class attribute, so will this component.
- **n**: a vector with the number of observations in each group.
- **coef**: a matrix where each column contains the lower and upper extremes of the notch.
- **out**: the values of any data points which lie beyond the extremes of the whiskers.
- **group**: a vector of the same length as `out` whose elements indicate to which group the outlier belongs.
- **names**: a vector of names for the groups.

Note

The code and documentation only slightly modifies the code of `boxplot.default`, `boxplot.formula` and `boxplot.stats`

Author(s)

R Core Development Team, slightly adapted by Tobias Verbeke

References


See Also

The medcouple, `mc`; `boxplot`. 
adjboxStats

Statistics for Skewness-adjusted Boxplots

Description

Computes the “statistics” for producing boxplots adjusted for skewed distributions as proposed in Hubert and Vandervieren (2004), see adjbox.

Usage

adjboxStats(x, coef = 1.5, a = -4, b = 3, do.conf = TRUE, do.out = TRUE, ...)

Arguments

x a numeric vector for which adjusted boxplot statistics are computed.
coef number determining how far ‘whiskers’ extend out from the box, see boxplot.stats.
a, b scaling factors multiplied by the medcouple mc() to determine outlier boundaries; see the references.

do.conf, do.out logicals; if FALSE, the conf or out component respectively will be empty in the result.
... further optional arguments to be passed to mc(), such as doReflect.
Given the quartiles $Q_1, Q_3$, the interquartile range $\Delta Q := Q_3 - Q_1$, and the medcouple $M := mc(x)$, $c = \text{coef}$, the “fence” is defined, for $M \geq 0$ as

$$[Q_1 - ce^{a \cdot M} \Delta Q, Q_3 + ce^{b \cdot M} \Delta Q],$$

and for $M < 0$ as

$$[Q_1 - ce^{-b \cdot M} \Delta Q, Q_3 + ce^{-a \cdot M} \Delta Q],$$

and all observations $x$ outside the fence, the “potential outliers”, are returned in `out`.

Note that a typo in robustbase version up to 0.7-8, for the (rare left-skewed) case where $mc(x) < 0$, lead to a “fence” not wide enough in the upper part, and hence less outliers there.

Value

A list with the components

- `stats` a vector of length 5, containing the extreme of the lower whisker, the lower hinge, the median, the upper hinge and the extreme of the upper whisker.
- `n` the number of observations
- `conf` the lower and upper extremes of the ‘notch’ (if(do.conf)). See `boxplot.stats`.
- `fence` length 2 vector of interval boundaries which define the non-outliers, and hence the whiskers of the plot.
- `out` the values of any data points which lie beyond the fence, and hence beyond the extremes of the whiskers.

Note

The code only slightly modifies the code of R’s `boxplot.stats`.

Author(s)

R Core Development Team (`boxplot.stats`); adapted by Tobias Verbeke and Martin Maechler.

See Also

`adjbox()`, also for references, the function which mainly uses this one; further `boxplot.stats`.

Examples

data(condroz)
adjboxStats(ccA <- condroz[,"Ca"])
adjboxStats(ccA, doReflect = TRUE)# small difference in fence

## Test reflection invariance [was not ok, up to and including robustbase_0.7-8]
a1 <- adjboxStats( ccA, doReflect = TRUE)
a2 <- adjboxStats(-ccA, doReflect = TRUE)
nml <- c("stats", "conf", "fence")
**adjOutlyingness**

Compute (Skewness-adjusted) Multivariate Outlyingness

**Description**

For an \( n \times p \) data matrix (or data frame) \( x \), compute the “outlyingness” of all \( n \) observations. Outlyingness here is a generalization of the Donoho-Stahel outlyingness measure, where skewness is taken into account via the medcouple, \( mc() \).

**Usage**

\[
\text{adjOutlyingness}(x, \text{ndir} = 250, \text{p.samp} = p, \text{clower} = 4, \text{cupper} = 3,
\text{alpha.cutoff} = 0.75, \text{coef} = 1.5,
\text{qr.tol} = 1e-12, \text{keep.tol} = 1e-12,
\text{only.outlyingness} = \text{FALSE}, \text{maxit.mult} = \text{max}(100, p),
\text{trace.lev} = 0)
\]

**Arguments**

- **x**: a numeric matrix or data.frame, which must be of full rank \( p \).
- **ndir**: positive integer specifying the number of directions that should be searched.
- **p.samp**: the sample size to use for finding good random directions, must be at least \( p \). The default, \( p \) had been hard coded previously.
- **clower, cupper**: the constant to be used for the lower and upper tails, in order to transform the data towards symmetry. You can set \( \text{clower} = 0, \text{cupper} = 0 \) to get the non-adjusted, i.e., classical (“central” or “symmetric”) outlyingness. In that case, \( mc() \) is not used.
- **alpha.cutoff**: number in (0,1) specifying the quantiles \( (\alpha, 1 - \alpha) \) which determine the “outlier” cutoff. The default, using quartiles, corresponds to the definition of the medcouple (\( mc() \)), but there is no stringent reason for using the same alpha for the outlier cutoff.
- **coef**: positive number specifying the factor with which the interquartile range (IQR) is multiplied to determine ‘boxplot hinges’-like upper and lower bounds.
- **qr.tol**: positive tolerance to be used for qr and solve.qr for determining the ndir directions, each determined by a random sample of \( p \) (out of \( n \)) observations. Note that the default \( 10^{-12} \) is rather small, and qr’s default \( 1e-7 \) may be more appropriate.
- **keep.tol**: positive tolerance to determine which of the sample direction should be kept, namely only those for which \( ||x|| \cdot ||B|| \) is larger than keep.tol.
- **only.outlyingness**: logical indicating if the final outlier determination should be skipped. In that case, a vector is returned, see ‘Value:’ below.
maxit.mult  integer factor; maxit <- maxit.mult * ndir will determine the maximal number of direction searching iterations. May need to be increased for higher dimensional data, though increasing ndir may be more important.

trace.lev  an integer, if positive allows to monitor the direction search.

Details

**FIXME**: Details in the comment of the Matlab code; also in the reference(s).

The method as described can be useful as preprocessing in FASTICA (http://www.cis.hut.fi/projects/ica/fastica/; see also the R package fastICA).

Value

If only.outlyingness is true, a vector adjout, otherwise, as by default, a list with components

adjout numeric of length(n) giving the adjusted outlyingness of each observation.
cutoff cutoff for “outlier” with respect to the adjusted outlyingnesses, and depending on alpha.cutoff.
nonOut logical of length(n), TRUE when the corresponding observation is non-outlying with respect to the cutoff and the adjusted outlyingnesses.

Note

The result is random as it depends on the sample of ndir directions chosen; hence set.seed() yourself for reproducibility!

Till Aug/Oct. 2014, the default values for clower and cupper were accidentally reversed, and the signs inside exp(.) where swapped in the (now corrected) two expressions

\[
tup <- Q3 + coef * IQR * \exp(\ldots + clower * tmc * (tmc < 0))
tlo <- Q1 - coef * IQR * \exp(\ldots - cupper * tmc * (tmc < 0))
\]

already in the code from Antwerpen (‘mcrsoft/adjoutlingness.R’), contrary to the published reference.

Further, the original algorithm had not been scale-equivariant in the direction construction, which has been amended in 2014-10 as well.

The results, including diagnosed outliers, therefore have changed, typically slightly, since robustbase version 0.92-0.

Author(s)

Guy Brys; help page and improvements by Martin Maechler

References


For the up-to-date reference, please consult http://wis.kuleuven.be/stat/robust
See Also

the adjusted boxplot, adjbox and the medcouple, mc.

Examples

```r
## An Example with bad condition number and "border case" outliers

dim(longley)
set.seed(1) # result is random!
ao1 <- adjOutlyingness(longley)
# which are outlying?
which(!ao1$nonOut) # one: "1948" - for this seed! (often: none)
stopifnot(all(ao1$nonOut[-2]))

## An Example with outliers:

dim(hbk)
set.seed(1)
ao.hbk <- adjOutlyingness(hbk)
str(ao.hbk)
hist(ao.hbk$adjout) # really two groups
table(ao.hbk$nonOut) # 14 outliers, 61 non-outliers:
# outliers are:
which(! ao.hbk$nonOut) # 1 .. 14 --- but not for all random seeds!

## here, they are the same as found by (much faster) MCD:
cc <- covMcd(hbk)
stopifnot(all(cc$mcd.wt == ao.hbk$nonOut))

## This is revealing: About 1--2 cases, where outliers are *not* == 1:14
## but needs almost 1 [sec] per call:
if(interactive()){
  for(i in 1:30) {
    print(system.time(ao.hbk <- adjOutlyingness(hbk)))
    if(!identical(iout <- which(!ao.hbk$nonOut), 1:14)) {
      cat("Outliers:\n"); print(iout)
    }
  }
}

## "Central" outlyingness: *not* calling mc() anymore, since 2014-12-11:
trace(mc)
out <- capture.output(
  oo <- adjOutlyingness(hbk, clower=0, cupper=0)
)
untrace(mc)
stopifnot(length(out) == 0)

## A rank-deficient case
T <- tcrossprod(data.matrix(toxicity))
try(adjOutlyingness(T, maxit. = 20, trace.lev = 2)) # fails and recommends:
T. <- fullRank(T)
```
aT <- adjOutlyingness(T.)
plot(sort(aT$adjout, decreasing=TRUE), log="y")
plot(T[,9:10], col = (1:2)[1 + (aT$adjout > 10000)])
## .. (not conclusive; directions are random, more 'ndir' makes a difference!)

---

Aircraft Data

Aircraft Data, deals with 23 single-engine aircraft built over the years 1947-1979, from Office of Naval Research. The dependent variable is cost (in units of $100,000) and the explanatory variables are aspect ratio, lift-to-drag ratio, weight of plane (in pounds) and maximal thrust.

Usage

data(aircraft, package="robustbase")

Format

A data frame with 23 observations on the following 5 variables.

X1 Aspect Ratio
X2 Lift-to-Drag Ratio
X3 Weight
X4 Thrust
Y Cost

Source


Examples

data(aircraft)
summary(lm.airc <- lm(Y ~ ., data = aircraft))
summary(rlm.airc <- MASS::rlm(Y ~ ., data = aircraft))

aircraft.x <- data.matrix(aircraft[,1:4])
c_air <- covMcd(aircraft.x)
c_air
Air Quality Data

Description

Air Quality Data Set for May 1973, from Chambers et al. (1983). The whole data set consists of daily readings of air quality values from May 1, 1973 to September 30, 1973, but here are included only the values for May. This data set is an example of the special treatment of the missing values.

Usage

data(airmay, package="robustbase")

Format

A data frame with 31 observations on the following 4 variables.

X1  Solar Radiation in Longleys in the frequency band 4000-7700 from 0800 to 1200 hours at Central Park
X2  Average windspeed (in miles per hour) between 7000 and 1000 hours at La Guardia Airport
X3  Maximum daily temperature (in degrees Fahrenheit) at La Guardia Airport
Y   Mean ozone concentration (in parts per billion) from 1300 to 1500 hours at Roosevelt Island

Source


Examples

data(airmay)
summary(lm.airmay <- lm(Y ~ ., data=airmay))

airmay.x <- data.matrix(airmay[,1:3])
Alcohol Solubility in Water Data

Description

The solubility of alcohols in water is important in understanding alcohol transport in living organisms. This dataset from (Romanelli et al., 2001) contains physicochemical characteristics of 44 aliphatic alcohols. The aim of the experiment was the prediction of the solubility on the basis of molecular descriptors.

Usage

data(alcohol, package="robustbase")

Format

A data frame with 44 observations on the following 7 numeric variables.

SAG  solvent accessible surface-bounded molecular volume.
V  volume
logPC  Log(PC); PC = octanol-water partitions coefficient
P  polarizability
RM  molar refractivity
Mass  the mass
logSolubility  ln(Solubility), the response.

Source

The website accompanying the MMY-book: http://www.wiley.com/legacy/wileychi/robust_statistics

References


Examples

data(alcohol)
## version of data set with trivial names, as
s.alcohol <- alcohol
names(s.alcohol) <- paste("Col", 1:7, sep='')
ambientNOxCH

Daily Means of NOx (mono-nitrogen oxides) in air

Description

This dataset contains daily means (from midnight to midnight) of NOx, i.e., mono-nitrogen oxides, in [ppb] at 13 sites in central Switzerland and Aarau for the year 2004.

Usage

data(ambientNOxCH, package="robustbase")

Format

A data frame with 366 observations on the following 14 variables.

date date of day, of class "Date".
ad Site is located north of Altdorf 100 meters east of motorway A2, on an open field at the beginning of a more than 2000m deep valley (690.175, 193.55; 438; inLuft)
ba Site is located in the centre of the little town of Baden in a residential area. Baden has 34'000 inhabitants and is situated on the swiss plateau (666.075, 257.972; 377; inLuft).
ef Site is located 6 km south of altdorf and 800 m north of the village of Erstfeld. The motorway A2 passes 5 m west of the measuring site. Over 8 million vehicles have passed Erstfeld in 2004 where 13% of the counts were attributed to trucks (691.43, 187.69; 457; MFM-U).
lq Site is located on a wooded hill in a rural area called Laegern, about 190 m above Baden, which is about 5 km away (669.8, 259; 690; NABEL).
lu Site is located in the center of town of Lucerne, which has 57'000 inhabitants (666.19, 211.975; 460; inLuft).
re Site is located 1 km west of Reiden on the Swiss plateau. The motorway A2 passes 5 m west of the measuring site (639.56, 232.11; 462; MFM-U).
ri Site is located at Rigi Seebodenalp, 649 m above the lake of Lucerne on an alp with half a dozen small houses (677.9, 213.5; 1030; NABEL).
se Site is located in Sedel next to town of Lucerne 35m above and 250m south of motorway A14 from Zug to Lucerne on a low hill with free 360° panorama (665.5, 213.41; 484; inLuft).
si Site is located at the border of a small industrial area in Sisseln, 300 m east of a main road (640.725, 266.25; 305; inLuft).
st Site is located at the south east border of Stans with 7'000 inhabitants (670.85, 201.025; 438; inLuft).
su Site is located in the center of Suhr (8700 inhabitants), 10 m from the main road (648.49, 246.985; 403; inLuft).
sz Site is located in Schwyz (14'200 inhabitants) near a shopping center (691.92, 208.03; 470; inLuft).
zw Site is located in the centre of Zug with 22'000 inhabitants, 24 m from the main road (681.625, 224.625; 420; inLuft).
Details

The 13 sites are part of one of the three air quality monitoring networks: inLuft (regional authorities of central Switzerland and canton Aargau)
NABEL (Swiss federal network)
MFM-U (Monitoring flankierende Massnahmen Umwelt), special Swiss federal network along transit motorways A2 and A13 from Germany to Italy through Switzerland
The information within the brackets means: Swiss coordinates km east, km north; m above sea level; network

When the measuring sites are exposed to the same atmospheric condition and when there is no singular emission event at any site, \( \log(\text{mean}(\text{NOx}) \text{ of a specific day at each site}) \) is a linear function of \( \log(\text{yearly mean}(\text{NOx}) \text{ at the corresponding site}) \). The offset and the slope of the straight line reflects the atmospheric conditions at this specific day. During winter time, often an inversion prevents the emissions from being diluted vertically, so that there evolve two separate atmospheric compartements: One below the inversion boundary with polluted air and one above with relatively clean air. In our example below, Rigi Seebodenalp is above the inversion boundary between December 10th and 12th.

Source

http://www.in-luft.ch/
http://www.empa.ch/plugin/template/empa/*/6794
http://www.bafu.admin.ch/umweltbeobachtung/02272/02280

See Also

another NOx dataset, NOxEmissions.

Examples

data(ambientNOxCH)
str(ambientNOxCH)

yearly <- \log(\text{colMeans(ambientNOxCH[,\,-1], na.rm=TRUE)})
xlim <- range(yearly)
lNOx <- \log(ambientNOxCH[, \,-1])
days <- ambientNOxCH[, "date"]

## Subset of 9 days starting at April 4:
idays <- seq(which(ambientNOxCH\$date=="2004-12-04"), length=9)
ylim <- range(lNOx[idays,], na.rm=TRUE)
op <- par(mfrow=c(3,3),mar=rep(1,4), oma = c(0,0,2,0))

for (id in idays) {
daily <- unlist(lNOx[id,])
plot(NA, xlim=xlim, ylim=ylim, ann=FALSE, type = "n")
abline(0:1, col="light gray")
abline(lmrob(daily~yearly, na.action=na.exclude), col="red", lwd=2)
text(yearly, daily, names(yearly), col="blue")
mtext(days[id], side=1, line=1.2, cex=.75, adj=.98)
Animals 2

mtext("Daily ~ Yearly log(NOx mean values) at 13 Swiss locations", outer=TRUE)
par(op)

## do all 366 regressions: Least Squares and Robust:
LS <- lapply(1:nrow(ambientNOxCH), function(id)
  lm(unlist(1NOx[id,]) ~ yearly,
      na.action = na.exclude))
R <- lapply(1:nrow(ambientNOxCH),
  function(id) lmrob(unlist(1NOx[id,]) ~ yearly,
      na.action = na.exclude))

## currently 4 warnings about non-convergence;
## which ones?
days[notOk <- ! sapply(R, [=. , "converged") ]
## "2004-01-10" "2004-05-12" "2004-05-16" "2004-11-16"

## first problematic case:
daily <- unlist(1NOx[which(notOk)[1,]])
plot(daily ~ yearly,
  main = paste("lmrob() non-convergent:",days[notOk[1]]))
rr <- lmrob(daily ~ yearly, na.action = na.exclude,
  control = lmrob.control(trace=3, max.it = 100))
##-> 53 iter.

## Look at all coefficients:
R.cf <- t(sapply(R, coef))
C.cf <- t(sapply(LS, coef))
plot(C.cf, xlim=range(C.cf[,1],R.cf[,1]),
     ylim=range(C.cf[,2],R.cf[,2]))
md1 <- rowMeans(abs(C.cf - R.cf))
lrg <- md1 > quantile(md1, 0.80)
arrows(C.cf[1,1], C.cf[1,2],
       R.cf[1,1], R.cf[1,2], length=.1, col="light gray")
points(R.cf, col=2)

## All robustness weights
aw <- t(sapply(R, weights, type="robustness"))
colnames(aw) <- names(yearly)
summary(aw)
sort(colSums(aw < 0.05, na.rm = TRUE)) # how often "clear outlier":
# lu st zg ba se sz si re la ef ad ri
# 0 0 0 1 1 1 2 3 4 10 14 17 48
lattice::levelplot(aw, asp=1/2, main="Robustness weights",
xlab = "day", ylab = "site")
Description

A data frame with average brain and body weights for 62 species of land mammals and three others.
Note that this is simply the union of *Animals* and *mammals*.

Usage

Animals2

Format

body  body weight in kg
brain  brain weight in g

Note

After loading the MASS package, the data set is simply constructed by Animals2 <- local({D <- rbind(Animals, mammals)
unique(D[order(D$body,D$brain),])}).
Rousseeuw and Leroy (1987)'s ‘brain’ data is the same as MASS's Animals (with Rat and Brachiosaurus interchanged, see the example below).

Source


References


Examples

data(Animals2)
## Sensible Plot needs doubly logarithmic scale
plot(Animals2, log = "xy")

## Regression example plot:
plotbb <- function(bGatt) {
  d.name <- deparse(substitute(bGatt))
  plot(log(brain) ~ log(body), data = bGatt, main = d.name)
  abline(lm(log(brain) ~ log(body), data = bGatt))
  abline(MASS::rlm(log(brain) ~ log(body), data = bGatt), col = 2)
  legend("bottomright", leg = c("lm", "rlm"), col=1:2, lwd=1, inset = 1/20)
}
plotbb(bGatt = Animals2)

## The 'same' plot for Rousseeuw's subset:
data(Animals, package = "MASS")
brain <- Animals[cb(1:24, 26:25, 27:28),]
plotbb(bGatt = brain)
anova.glmrob

lbrain <- log(brain)
plot(mahalanobis(lbrain, colMeans(lbrain), var(lbrain)),
     main = "Classical Mahalanobis Distances")
mcd <- covMcd(lbrain)
plot(mahalanobis(lbrain, mcd$center, mcd$cov),
     main = "Robust (MCD) Mahalanobis Distances")

Description

Compute an analysis of robust quasi-deviance table for one or more generalized linear models fitted
by glmrob.

Usage

## S3 method for class 'glmrob'
anova(object, ..., test = c("Wald", "QD", "QDapprox"))

Arguments

object, ... objects of class glmrob, typically the result of a call to glmrob.
test a character string specifying the test statistic to be used. (Partially) matching
one of "Wald", "QD" or "QDapprox". See Details.

Details

Specifying a single object gives a sequential analysis of robust quasi-deviance table for that fit. That
is, the reductions in the robust residual quasi-deviance as each term of the formula is added in turn
are given in as the rows of a table. (Currently not yet implemented.)

If more than one object is specified, the table has a row for the residual quasi-degrees of freedom
(However, this information is never used in the asymptotic tests). For all but the first model, the
change in degrees of freedom and robust quasi-deviance is also given. (This only makes statistical
sense if the models are nested.) It is conventional to list the models from smallest to largest, but this
is up to the user.

In addition, the table will contain test statistics and P values comparing the reduction in robust
quasi-deviance for the model on the row to that on top of it. For all robust fitting methods, the
"Wald"-type test between two models can be applied (test = "Wald").

When using Mallows or Huber type robust estimators (method="Mqle" in glmrob), then there are
additional test methods. One is the robust quasi-deviance test (test = "QD"), as described by
Cantoni and Ronchetti (2001). The asymptotic distribution is approximated by a chi-square disti-
bution. Another test (test = "QDapprox") is based on a quadratic approximation of the robust
quasi-deviance test statistic. Its asymptotic distribution is chi-square (see the reference).

The comparison between two or more models by anova.glmrob will only be valid if they are fitted
to the same dataset and by the same robust fitting method using the same tuning constant c (tcc in
glmrob).
Value

Basically, an object of class `anova` inheriting from class `data.frame`.

Author(s)

Andreas Ruckstuhl

References


See Also

`glmrob`, `anova`.

Examples

```r
## Binomial response

```data(carrots)
```Cfit2 <- glmrob(cbind(success, total-success) ~ logdose + block, 
family=binomial, data=carrots, method="Mqle", 
control=glmrobMqle.control(tcc=1.2))
```summary(Cfit2)
```Cfit4 <- glmrob(cbind(success, total-success) ~ logdose * block, 
family=binomial, data=carrots, method="Mqle", 
control=glmrobMqle.control(tcc=1.2))
```anova(Cfit2, Cfit4, test="Wald")
```anova(Cfit2, Cfit4, test="QD")
```anova(Cfit2, Cfit4, test="QDapprox")
```## Poisson response

```data(epilepsy)
```Efit2 <- glmrob(Ysum ~ Age10 + Base4*Trt, family=poisson, data=epilepsy, 
method="Mqle", control=glmrobMqle.control(tcc=1.2,maxit=100))
```summary(Efit2)
```Efit3 <- glmrob(Ysum ~ Age10 + Base4 + Trt, family=poisson, data=epilepsy, 
method="Mqle", control=glmrobMqle.control(tcc=1.2,maxit=100))
```anova(Efit3, Efit2, test = "Wald")
```anova(Efit3, Efit2, test = "QD")
```
## trivial intercept-only-model:
E0 <- update(Efit3, . - 1)
anova(E0, Efit3, Efit2, test = "Qapprox")

### Description

Compute an analysis of robust Wald-type or deviance-type test tables for one or more linear regression models fitted by `lmrob`.

### Usage

```r
# S3 method for class 'lmrob'
anova(object, ..., test = c("Wald", "Deviance"),
       verbose = getOption("verbose"))
```

### Arguments

- `object, ...`: objects of class "lmrob", typically the result of a call to `lmrob`. ... arguments may also be symbolic descriptions of the reduced models (cf. argument `formula` in `lm`).
- `test`: a character string specifying the test statistic to be used. Can be one of "Wald" or "Deviance", with partial matching allowed, for specifying a "Wald"-type test or "Deviance"-type test.
- `verbose`: logical; if true some informative messages are printed.

### Details

Specifying a single object gives a sequential analysis of a robust quasi-deviance table for that fit. That is, the reductions in the robust residual deviance as each term of the formula is added in turn are given in as the rows of a table. (Currently not yet implemented.)

If more than one object is specified, the table has a row for the residual quasi-degrees of freedom (however, this information is never used in the asymptotic tests). For all but the first model, the change in degrees of freedom and robust deviance is also given. (This only makes statistical sense if the models are nested.) As opposed to the convention, the models are forced to be listed from largest to smallest due to computational reasons.

In addition, the table will contain test statistics and P values comparing the reduction in robust deviances for the model on the row to that on top of it. There are two different robust tests available: The "Wald"-type test (`test = "Wald"`) and the Deviance-type test (`test = "Deviance"`). When using formula description of the nested models in the dot arguments and `test = "Deviance"`, you may be urged to supply a `lmrob` fit for these models by an error message. This happens when the coefficients of the largest model reduced to the nested models result in invalid initial estimates for the nested models (indicated by robustness weights which are all 0).

The comparison between two or more models by `anova.lmrob` will only be valid if they are fitted to the same dataset.
Value

Basically, an object of class `anova` inheriting from class `data.frame`.

Author(s)

Andreas Ruckstuhl

See Also

`lmrob`, `anova`.

Examples

data(salinity)
summary(m0.sali <- lmrob(Y ~ . , data = salinity))
anova(m0.sali, Y ~ X1 + X3)
## -> X2 is not needed
(m1.sali <- lmrob(Y ~ X1 + X3, data = salinity))
anova(m0.sali, m1.sali) # the same as before
anova(m0.sali, m1.sali, test = "Deviance")
## whereas 'X3' is highly significant:
m2 <- update(m0.sali, . ~ . -X3)
anova(m0.sali, m2)
anova(m0.sali, m2, test = "Deviance")
## Global test [often not interesting]:
anova(m0.sali, update(m0.sali, . ~ -1), test = "Wald")
anova(m0.sali, update(m0.sali, . ~ -1), test = "Deviance")

if(require("MPV")) { ## Montgomery, Peck & Vining datasets
Jet <- table.b13
Jet.rflm1 <- lmrob(y ~ ., data=Jet,
control = lmrob.control(max.it = 500))
summary(Jet.rflm1)
anova(Jet.rflm1, y ~ x1 + x5 + x6, test="Wald")

try( anova(Jet.rflm1, y ~ x1 + x5 + x6, test="Deviance") )
## -> Error in anovaLm.... Please fit the nested models by lmrob

## {( since all robustness weights become 0 in the nested model ! )}

## Ok: Do as the error message told us:
## test by comparing the two *fitted* models:
Jet.rflm2 <- lmrob(y ~ x1 + x5 + x6, data=Jet,
control=lmrob.control(max.it=100))
anova(Jet.rflm1, Jet.rflm2, test="Deviance")
}
# end("MPV" data)
**Biomass Tillage Data**

**Description**

An agricultural experiment in which different tillage methods were implemented. The effects of tillage on plant (maize) biomass were subsequently determined by modeling biomass accumulation for each tillage treatment using a 3 parameter Weibull function.

A dataset where the total biomass is modeled conditional on a three value factor, and hence vector parameters are used.

**Usage**

```r
data("biomassTill", package="robustbase")
```

**Format**

A data frame with 58 observations on the following 3 variables.

- **tillage** Tillage treatments, a *factor* with levels
  - CA-: a no-tillage system with plant residues removed
  - CA+: a no-tillage system with plant residues retained
  - CT: a conventionally tilled system with residues incorporated

- **dvs** the development stage of the maize crop. A DVS of 1 represents maize anthesis (flowering), and a DVS of 2 represents physiological maturity. For the data, numeric vector with 5 different values between 0.5 and 2.

- **biomass** accumulated biomass of maize plants from each tillage treatment.

- **biomNR** the same as **biomass**, but with three values replaced by “gross errors”.

**Source**

From Strahinja Stepanovic and John Laborde, Department of Agronomy & Horticulture, University of Nebraska-Lincoln, USA

**Examples**

```r
data(biomassTill)
str(biomassTill)
require(lattice)
## With long tailed errors
xyplot(Biomass ~ DVS | Tillage, data = biomassTill, type=c("p","smooth"))
## With additional 2 outliers:
xyplot(Biom.2 ~ DVS | Tillage, data = biomassTill, type=c("p","smooth"))

### Fit nonlinear regression models: --------------------------------------------

## simple starting values, needed:
m00st <- list(Wm = rep(300, 3),
  a = rep(1.5, 3),
  b = rep(2.2, 3))

robm <- nlrob(Biomass ~ Wm[Tillage] * (-expm1(-(DVS/a[Tillage])^b[Tillage])),
  data = biomassTill, start = m00st, maxit = 200)
## ... 103 IRWLS iterations
plot(sort(robm$rweights), log = "y",
  main = "ordered robustness weights (log scale)")

mtext(getCall(robm))

## the classical (only works for the mild outliers):
cl.m <- nls(Biomass ~ Wm[Tillage] * (-expm1(-(DVS/a[Tillage])^b[Tillage])),
  data = biomassTill, start = m00st)

## now for the extra-outlier data: -- fails with singular gradient !!
try(
  rob2 <- nlrob(Biomass2 ~ Wm[Tillage] * (-expm1(-(DVS/a[Tillage])^b[Tillage])),
  data = biomassTill, start = m00st)
)

## use better starting values:
m1st <- setNames(as.list(as.data.frame(matrix(
    coef(robm), 3))),
  c("Wm", "a","b"))
try(# just breaks a bit later!
  rob2 <- nlrob(Biomass2 ~ Wm[Tillage] * (-expm1(-(DVS/a[Tillage])^b[Tillage])),
  data = biomassTill, start = m1st, maxit = 200, trace = TRUE)
)

## Comparison (more to come) % once we have "MM" working...
rbind(start = unlist(m00st),
  class = coef(cl.m),
  rob = coef(robm))

---

**bushfire**

*Campbell Bushfire Data*

**Description**

This data set was used by Campbell (1984) to locate bushfire scars. The dataset contains satellite measurements on five frequency bands, corresponding to each of 38 pixels.

**Usage**

```r
data(bushfire, package="robustbase")
```

**Format**

A data frame with 38 observations on 5 variables.
Bianco-Yohai Estimator for Robust Logistic Regression

Description
Computation of the estimator of Bianco and Yohai (1996) in logistic regression. Now provides both the weighted and regular (unweighted) BY-estimator.

By default, an intercept term is included and p parameters are estimated. For more details, see the reference.

Note: This function is for “back-compatibility” with the `bylogreg()` code web-published at KU Leuven, Belgium, and also available as file ‘FunctionsRob/Bylogreg.ssc’ from http://www.wiley.com/legacy/wileychi/robust_statistics/robust.html.

However instead of using this function, the recommended interface is `glmrob(*, method = "BY")` or ... method = "WBY" ..., see `glmrob`.

Usage
```r
BYlogreg(x0, y, initwml = TRUE, addintercept = TRUE, 
          const = 0.5, kmax = 1000, maxhalf = 10, sigma.min = 1e-4, 
          trace.lev = 0)
```

Arguments
- `x0`: a numeric $n \times (p - 1)$ matrix containing the explanatory variables.
- `y`: numeric $n$-vector of binomial (0 - 1) responses.
- `initwml`: logical for selecting one of the two possible methods for computing the initial value of the optimization process.
  - If `initwml` is true (default), a weighted ML estimator is computed with weights derived from the MCD estimator computed on the explanatory variables.
  - If `initwml` is false, a classical ML fit is performed. When the explanatory variables contain binary observations, it is recommended to set `initwml` to FALSE or to modify the code of the algorithm to compute the weights only on the continuous variables.
- `addIntercept`: logical indicating that a column of 1 must be added the $x$ matrix.
const  tuning constant used in the computation of the estimator (default=0.5).
kmax  maximum number of iterations before convergence (default=1000).
maxhalf max number of step-halving (default=10).
sigma.min smallest value of the scale parameter before implosion (and hence non-convergence) is assumed.
trace.lev logical (or integer) indicating if intermediate results should be printed; defaults to 0 (the same as FALSE).

Value

a list with components

convergence logical indicating if convergence was achieved
objective the value of the objective function at the minimum
coefficients vector of parameter estimates
vcov variance-covariance matrix of the coefficients (if convergence is TRUE).
stderr standard errors, i.e., simply sqrt(diag(.vcov)), if convergence.

Author(s)

Originally, Christophe Croux and Gentiane Haesbroeck, with thanks to Kristel Joossens and Valentin Todorov for improvements.
Speedup, tweaks, more “control” arguments: Martin Maechler.

References


See Also

The more typical way to compute BY-estimates (via formula and methods): glmrob(, method = "WBY") and .. method = "BY".

Examples

set.seed(17)
x0 <- matrix(rnorm(100,1))
y <- rbinom(100, size=1, prob= 0.5) # -- as.numeric(runif(100) > 0.5)
BY <- BYlogreg(x0,y)
BY <- BYlogreg(x0,y, trace.lev=TRUE)

## The "Vaso Constriction" aka "skin" data:
data(vaso)
 VX <- model.matrix(~ log(Volume) + log(Rate), data=vaso)
vY <- vaso[，“Y“]
head(cbind(vX, vY))# 'X' does include the intercept

vWBY <- BYlogreg(x0 = vX, y = vY, addIntercept=FALSE) # as 'vX' has it already
v.BY <- BYlogreg(x0 = vX, y = vY, addIntercept=FALSE, initwml=FALSE)
## they are relatively close:
stopifnot( all.equal(vWBY, v.BY, tolerance = 2e-4) )

<table>
<thead>
<tr>
<th>carrots</th>
<th>Insect Damages on Carrots</th>
</tr>
</thead>
</table>

**Description**

The damage carrots data set from Phelps (1982) was used by McCullagh and Nelder (1989) in order to illustrate diagnostic techniques because of the presence of an outlier. In a soil experiment trial with three blocks, eight levels of insecticide were applied and the carrots were tested for insect damage.

**Usage**

data(carrots, package="robustbase")

**Format**

A data frame with 24 observations on the following 4 variables.

- **success** integer giving the number of carrots with insect damage.
- **total** integer giving the total number of carrots per experimental unit.
- **logdose** a numeric vector giving log(dose) values (eight different levels only).
- **block** factor with levels B1 to B3

**Source**


**References**


Eva Cantoni and Elvezio Ronchetti (2001); *JASA*, and
Eva Cantoni (2004); *JSS*, see glmrob
chgDefaults-methods

Change Defaults (Parameters) of "Psi Function" Objects

Description

To modify an object of class psi_func, i.e. typically change the tuning parameters, the generic function chgDefaults() is called and works via the corresponding method.

Methods

object = "psi_func" The method is used to change the default values for the tuning parameters, and returns an object of class psi_func, a copy of input object with the slot tDef's possibly changed.

See Also

psiFunc

Examples

## Hampel's psi and rho:
H.38 <- chgDefaults(hampelPsi, k = c(1.5, 3.5, 8))
H.38
plot(H.38)
## for more see ?psiFunc

data(carrots)
str(carrots)
plot(success/total ~ logdose, data = carrots, col = as.integer(block))
coplot(success/total ~ logdose | block, data = carrots)

## Classical glm
Cfit0 <- glm(cbind(success, total-success) ~ logdose + block,
             data=carrots, family=binomial)
summary(Cfit0)

## Robust Fit (see help(glmrob)) ....
classPC

Compute Classical Principal Components via SVD or Eigen

Description
Compute classical principal components (PC) via SVD (svd or eigenvalue decomposition (eigen) with non-trivial rank determination.

Usage
classPC(x, scale = FALSE, center = TRUE, signflip = TRUE, via.svd = n > p, scores = FALSE)

Arguments
x a numeric matrix.
scale logical indicating if the matrix should be scaled; it is mean centered in any case (via scale(*, scale=scale))
center logical or numeric vector for “centering” the matrix.
signflip logical indicating if the sign(•) of the loadings should be determined should flipped such that the absolutely largest value is always positive.
via.svd logical indicating if the computation is via SVD or Eigen decomposition; the latter makes sense typically only for n <= p.
scores logical indicating

Value
a list with components
rank the (numerical) matrix rank of x; an integer number, say k, from \( \theta : \min(\text{dim}(x)) \). In the \( n > p \) case, it is rankMM(x).
eigenvalues the \( k \) eigenvalues, in the \( n > p \) case, proportional to the variances.
loadings the loadings, a \( p \times k \) matrix.
scores if the scores argument was true, the \( n \times k \) matrix of scores, where \( k \) is the rank above.
center a numeric \( p \)-vector of means, unless the center argument was false.
scale if the scale argument was not false, the scale used, a \( p \)-vector.

Author(s)
Valentin Todorov; efficiency tweaks by Martin Maechler

See Also
In spirit very similar to R’s standard prcomp and princomp, one of the main differences being how the rank is determined via a non-trivial tolerance.
Examples

```r
set.seed(17)
x <- matrix(rnorm(120), 10, 12) # n < p {the unusual case}
pxx <- classPC(x)
(k <- pxx$rank) # = 9 [after centering!]
px2 <- classPC(x, scores=TRUE)
pxS <- classPC(x, via.svd=TRUE)
all.equal(pxx, pxS, tol = 1e-8)
## TRUE: eigen() & svd() based PC are close here
px0 <- classPC(x, center=FALSE, scale=TRUE)
px0$rank # = 10 here *no* centering (as E[,] = 0)

## Loadings are orthonormal:
zapsmall( crossprod( pxx$loadings ) )

## PC Scores are roughly orthogonal:
S.S <- crossprod(pxx$scores)
print.table(signif(zapsmall(S.S), 3), zero.print=" .")
stopifnot(all.equal(pxx$eigenvalues, diag(S.S)/k))

## the usual n > p case :
px.x <- classPC(t(x))
px.x$rank # = 10, full rank in the n > p case

cpc1 <- classPC(cbind(1:3)) # 1-D matrix
stopifnot(cpc1$rank == 1,
  all.equal(cpc1$eigenvalues, 1),
  all.equal(cpc1$loadings, 1))
```

cloud Cloud point of a Liquid

Description

This data set contains the measurements concerning the cloud point of a Liquid, from Draper and Smith (1969). The cloud point is a measure of the degree of crystallization in a stock.

Usage

data(cloud, package="robustbase")

Format

A data frame with 19 observations on the following 2 variables.

Percentage Percentage of I-8

CloudPoint Cloud point
Source


Examples

data(cloud)
summary(lm.cloud <- lm(CloudPoint ~., data=cloud))

---

**coleman**

*Coleman Data Set*

**Description**

Contains information on 20 Schools from the Mid-Atlantic and New England States, drawn from a population studied by Coleman et al. (1966). Mosteller and Tukey (1977) analyze this sample consisting of measurements on six different variables, one of which will be treated as a response.

**Usage**

data(coleman, package="robustbase")

**Format**

A data frame with 20 observations on the following 6 variables.

- salaryP  staff salaries per pupil
- fatherWC  percent of white-collar fathers
- sstatus  socioeconomic status composite deviation: means for family size, family intactness, father’s education, mother’s education, and home items
- teacherSc  mean teacher’s verbal test score
- motherLev  mean mother’s educational level, one unit is equal to two school years
- Y   verbal mean test score (y, all sixth graders)

**Author(s)**

Valentin Todorov

**Source**

**Examples**

```r
data(coleman)
pairs(coleman)
summary(lm.coledman <- lm(Y ~ ., data = coleman))
summary(lts.coledman <- ltsReg(Y ~ ., data = coleman))
coleman.x <- data.matrix(coleman[, 1:6])
(Cc <- covMcd(coleman.x))
```

---

**colMedians**

*Fast Row or Column-wise Medians of a Matrix*

**Description**

Calculates the median for each row (column) of a matrix `x`. This is the same as but more efficient than `apply(x, MM, median)` for `MM=2` or `MM=1`, respectively.

**Usage**

```r
colMedians(x, na.rm = FALSE, hasNA = TRUE, keep.names=TRUE)
rowMedians(x, na.rm = FALSE, hasNA = TRUE, keep.names=TRUE)
```

**Arguments**

- `x` a numeric `n × p` matrix.
- `na.rm` if `TRUE`, `NAs` are excluded first, otherwise not.
- `hasNA` logical indicating if `x` may contain `NAs`. If set to `FALSE`, no internal NA handling is performed which typically is faster.
- `keep.names` logical indicating if row or column names of `x` should become names of the result - as is the case for `apply(x, MM, median)`.

**Details**

The implementation of `rowMedians()` and `colMedians()` is optimized for both speed and memory. To avoid coercing to `doubles` (and hence memory allocation), there is a special implementation for `integer` matrices. That is, if `x` is an `integer matrix`, then `rowMedians(as.double(x)) (rowMedians(as.double(x)))` would require three times the memory of `rowMedians(x) (colMedians(x))`, but all this is avoided.

**Value**

a numeric vector of length `n` or `p`, respectively.
Missing values

Missing values are excluded before calculating the medians unless hasNA is false. Note that na.rm has no effect and is automatically false when hasNA is false, i.e., internally, before computations start, the following is executed:

```r
if (!hasNA) {  ## If there are no NAs, don't try to remove them
    narm <- FALSE
}
```

Author(s)

Henrik Bengtsson, Harris Jaffee, Martin Maechler

See Also

See `wgt.himedian()` for a weighted hi-median, and `colWeightedMedians()` etc from package `matrixStats` for weighted medians.

For mean estimates, see `rowMeans()` in `colSums()`.

Examples

```r
set.seed(1); n <- 234; p <- 543 # n*p = 127'062
x <- matrix(rnorm(n*p), n, p)
x[sample(seq_along(x), size= n*p / 256)] <- NA
R1 <- system.time(r1 <- rowMedians(x, na.rm=TRUE))
C1 <- system.time(y1 <- colMedians(x, na.rm=TRUE))
R2 <- system.time(r2 <- apply(x, 1, median, na.rm=TRUE))
C2 <- system.time(y2 <- apply(x, 2, median, na.rm=TRUE))
R2 / R1 # speedup factor: ~~ 4  (platform dependent)
C2 / C1 # speedup factor: ~~ 5.8 (platform dependent)
stopifnot(all.equal(y1, y2, tol=1e-15),
           all.equal(r1, r2, tol=1e-15))

(m <- cbind(x1=3, x2=c(4:1, 3:4,4)))
stopifnot(colMedians(m) == 3,
           all.equal(colMeans(m), colMedians(m)),# <- including names !
           all.equal(rowMeans(m), rowMedians(m)))
```

condroz

Condroz Data

Description

Dataset with pH-value and Calcium content in soil samples, collected in different communities of the Condroz region in Belgium. The data pertain to a subset of 428 samples with a pH-value between 7.0 and 7.5.

Usage

```r
data(condroz, package="robustbase")
```
Format

A data frame with 428 observations on the following 2 variables.

Ca  Calcium content of the soil sample
pH  pH value of the soil sample

Details

For more information on the dataset, cf. Goegebeur et al. (2005).

Source

Hubert and Vandervieren (2006), p. 10. This dataset is also studied in Vandewalle et al. (2004).

References

See also those for adjbox.


Examples

adjbox(condroz$Ca)
covComed

Arguments

X  data matrix of dimension, say \( n \times p \).

n.iter  number of comedian() iterations. Can be as low as zero.

reweight  logical indicating if the final distances and weights should be recomputed from the final \( \text{cov} \) and center. The default is currently FALSE because that was implicit in the first version of the \( \mathcal{R} \) code.

tolSolve  a numerical tolerance passed to \texttt{solve}.

trace  logical (or integer) indicating if intermediate results should be printed; defaults to FALSE; values \( \geq 2 \) also produce print from the internal (Fortran) code.

wgtFUN  a character string or function, specifying how the weights for the reweighting step should be computed. The default, \texttt{wgtFUN = "01.original"} corresponds to 0-1 weights as proposed originally. Other predefined string options are available, though experimental, see the experimental \texttt{.wgtFUN.covComed} object.

control  a list with estimation options - this includes those above provided in the function specification, see \texttt{rrcov.control} for the defaults. If control is supplied, the parameters from it will be used. If parameters are passed also in the invocation statement, they will override the corresponding elements of the control object.

Details

.. not yet ..

Value

an object of class "covComed" which is basically a list with components

comp1  Description of \texttt{`comp1'}

comp2  Description of \texttt{`comp2'}

... FIXME ...

Author(s)

Maria Anna di Palma (initial), Valentin Todorov and Martin Maechler

References


See Also

covMcd, etc
Examples

data(hbk)
hbk.x <- data.matrix(hbk[, 1:3])
(ccl <- covComed(hbk.x))
(ccW <- covComed(hbk.x, reweight=TRUE))
cc0 <- covComed(hbk.x, n.iter=0)
cc0W <- covComed(hbk.x, n.iter=0, reweight=TRUE)

stopifnot(all.equal(unclass(cc0), # here, the 0-1 weights don't change:
                   cc0W[names(cc0)], tol=1e-12),
          which(cc1$weights == 0) == 1:14,
          which(ccW$weights == 0) == 1:14,
          which(cc0$weights == 0) == 1:14)

## Martin's smooth reweighting:

## List of experimental pre-specified wgtFUN() creators:
## Cutoffs may depend on (n, p, control$beta):
str(.wgtFUN.covComed)

---

covMcd

Robust Location and Scatter Estimation via MCD

Description

Compute the Minimum Covariance Determinant (MCD) estimator, a robust multivariate location
and scale estimate with a high breakdown point, via the ‘Fast MCD’ or ‘Deterministic MCD’
(“DetMcd”) algorithm.

Usage

covMcd(x, cor = FALSE, raw.only = FALSE,
       alpha = , nsamp = , nmini = , kmini = ,
       scalefn = , maxcsteps = ,
       inithsets = NULL, save.hsets = FALSE, names = TRUE,
       seed = , tolSolve = , trace = ,
       use.correction = , wgtFUN = , control = rrcov.control())

Arguments

x

a matrix or data frame.

con

should the returned result include a correlation matrix? Default is cor = FALSE.

raw.only

should only the “raw” estimate be returned, i.e., no (re)weighting step be
performed; default is false.

alpha

numeric parameter controlling the size of the subsets over which the determinant
is minimized; roughly alpha*n, (see ‘Details’ below) observations are used for
computing the determinant. Allowed values are between 0.5 and 1 and the
default is 0.5.
nsamp  number of subsets used for initial estimates or "best", "exact", or "deterministic". Default is nsamp = 500. For nsamp = "best" exhaustive enumeration is done, as long as the number of trials does not exceed 100'000 (= nLarge). For "exact", exhaustive enumeration will be attempted however many samples are needed. In this case a warning message may be displayed saying that the computation can take a very long time.

For "deterministic", the deterministic MCD is computed; as proposed by Hubert et al. (2012) it starts from the h most central observations of six (deterministic) estimators.

mmini, kmini  for \( n \geq 2 \times n_0, n_0 := n_{\text{mini}} \), the algorithm splits the data into maximally \( k_{\text{mini}} \) (by default 5) subsets, of size approximately, but at least \( n_{\text{mini}} \). When \( n_{\text{mini}} \times k_{\text{mini}} < n \), the initial search uses only a subsample of size \( n_{\text{mini}} \times k_{\text{mini}} \).

The original algorithm had \( n_{\text{mini}} = 300 \) and \( k_{\text{mini}} = 5 \) hard coded.

scalefn  for the deterministic MCD: function to compute a robust scale estimate or character string specifying a rule determining such a function. The default, currently "hrv2012", uses the recommendation of Hubert, Rousseeuw and Verdonck (2012) who recommend \( \text{Qn} \) for \( n < 1000 \) and \( \text{scaleTau2} \) for larger \( n \). Alternatively, scalefn = "v2014", uses that rule with cutoff \( n = 5000 \).

maxcsteps  maximal number of concentration steps in the deterministic MCD; should not be reached.

initHsets  NULL or a \( K \times h \) integer matrix of initial subsets of observations of size \( h \) (specified by the indices in 1:n).

save.Hsets  (for deterministic MCD) logical indicating if the initial subsets should be returned as initHsets.

names  logical; if true (as by default), several parts of the result have a names or dimnames respectively, derived from data matrix x.

seed  initial seed for random generator, like .Random.seed, see rrcov.control.

tolSolve  numeric tolerance to be used for inversion (solve) of the covariance matrix in mahalanobis.

trace  logical (or integer) indicating if intermediate results should be printed; defaults to FALSE; values \( \geq 2 \) also produce print from the internal (Fortran) code.

use.correction  whether to use finite sample correction factors; defaults to TRUE.

wgtFUN  a character string or function, specifying how the weights for the reweighting step should be computed. Up to April 2013, the only option has been the original proposal in (1999), now specified by wgtFUN = "01_original" (or via control). Since robustbase version 0.92-3, Dec.2014, other predefined string options are available, though experimental, see the experimental .wgtFUN_covMcd object.

control  a list with estimation options - this includes those above provided in the function specification, see rrcov.control for the defaults. If control is supplied, the parameters from it will be used. If parameters are passed also in the invocation statement, they will override the corresponding elements of the control object.
Details

The minimum covariance determinant estimator of location and scatter implemented in \texttt{covMcd()} is similar to \texttt{R} function \texttt{cov.mcd()} in \texttt{MASS}. The MCD method looks for the $h > n/2$ ($h = h(\alpha, n, p) = h.\alpha.\,n(\alpha, n, p)$) observations (out of $n$) whose classical covariance matrix has the lowest possible determinant.

The raw MCD estimate of location is then the average of these $h$ points, whereas the raw MCD estimate of scatter is their covariance matrix, multiplied by a consistency factor ($\cdot MCDcons(p, h/n)$) and (if \texttt{use.correction} is true) a finite sample correction factor ($\cdot MCDcnp2(p, n, \alpha)$), to make it consistent at the normal model and unbiased at small samples. Both rescaling factors (consistency and finite sample) are returned in the length-2 vector \texttt{raw.cnp2}.

The implementation of \texttt{covMcd} uses the Fast MCD algorithm of Rousseeuw and Van Driessen (1999) to approximate the minimum covariance determinant estimator.

Based on these raw MCD estimates, (unless argument \texttt{raw.only} is true), a reweighting step is performed, i.e., $V \leftarrow \texttt{cov.wt}(x, w)$, where $w$ are weights determined by “outlyingness” with respect to the scaled raw MCD. Again, a consistency factor and (if \texttt{use.correction} is true) a finite sample correction factor ($\cdot MCDcnp2.\,rew(p, n, \alpha)$) are applied. The reweighted covariance is typically considerably more efficient than the raw one, see Pison et al. (2002).

The two rescaling factors for the reweighted estimates are returned in \texttt{cnp2}. Details for the computation of the finite sample correction factors can be found in Pison et al. (2002).

Value

An object of class "mcd" which is basically a \texttt{list} with components

- \texttt{center} the final estimate of location.
- \texttt{cov} the final estimate of scatter.
- \texttt{cor} the (final) estimate of the correlation matrix (only if \texttt{cor = TRUE}).
- \texttt{crit} the value of the criterion, i.e., the logarithm of the determinant. Previous to Nov.2014, it contained the determinant itself which can under- or overflow relatively easily.
- \texttt{best} the best subset found and used for computing the raw estimates, with \texttt{length(best) == quan = h.\alpha.\,n(\alpha, n, p)}.
- \texttt{mah} mahalanobis distances of the observations using the final estimate of the location and scatter.
- \texttt{mcd.wt} weights of the observations using the final estimate of the location and scatter.
- \texttt{cnp2} a vector of length two containing the consistency correction factor and the finite sample correction factor of the final estimate of the covariance matrix.
- \texttt{raw.center} the raw (not reweighted) estimate of location.
- \texttt{raw.cov} the raw (not reweighted) estimate of scatter.
- \texttt{raw.mah} mahalanobis distances of the observations based on the raw estimate of the location and scatter.
- \texttt{raw.weights} weights of the observations based on the raw estimate of the location and scatter.
- \texttt{raw.cnp2} a vector of length two containing the consistency correction factor and the finite sample correction factor of the raw estimate of the covariance matrix.
X: the input data as numeric matrix, without NAs.
n.obs: total number of observations.
alpha: the size of the subsets over which the determinant is minimized (the default is \((n + p + 1)/2\)).
quan: the number of observations, \(h\), on which the MCD is based. If quan equals n.obs, the MCD is the classical covariance matrix.
method: character string naming the method (Minimum Covariance Determinant), starting with "Deterministic" when nsamp="deterministic".
iBest: (for the deterministic MCD) contains indices from 1:6 denoting which of the (six) initial subsets lead to the best set found.
n.csteps: (for the deterministic MCD) for each of the initial subsets, the number of C-steps executed till convergence.
call: the call used (see match.call).

Author(s)
Valentin Todorov <valentin.todorov@chello.at>, based on work written for S-plus by Peter Rousseeuw and Katrien van Driessen from University of Antwerp.
Visibility of (formerly internal) tuning parameters, notably wgtFUN(): Martin Maechler

References

See Also
cov.mcd from package MASS; covOGK as cheaper alternative for larger dimensions.
BACON and covNNC, from package robustX;

Examples
```r
data(hbk)
hbk.x <- data.matrix(hbk[, 1:3])
set.seed(17)
(ch <- covMcd(hbk.x))
cH0 <- covMcd(hbk.x, nsamp = "deterministic")
with(cH0, stopifnot(quan == 39,
  iBest == c(1:4,6), # 5 out of 6 gave the same
  identical(raw.weights, mcd.wt),
  identical(which(mcd.wt == 0), 1:14), all.equal(crit, -1.045500594135)))
```
## Description

Computes the orthogonalized pairwise covariance matrix estimate described in Maronna and Zamar (2002). The pairwise proposal goes back to Gnanadesikan and Kettenring (1972).

## Usage

\[
covOGK(X, n.iter = 2, sigmamu, rcov = covGK, weight.fn = hard.rejection, keep.data = FALSE, \ldots)
\]

\[
covGK (x, y, scalefn = scaleTau2, \ldots)
\]

\[
s_{mad}(x, mu.too = FALSE, na.rm = FALSE)
\]

\[
s_{IQR}(x, mu.too = FALSE, na.rm = FALSE)
\]

## Arguments

- **X**
  - data in something that can be coerced into a numeric matrix.

- **n.iter**
  - number of orthogonalization iterations. Usually 1 or 2; values greater than 2 are unlikely to have any significant effect on the estimate (other than increasing the computing time).

- **sigmamu, scalefn**
  - a function that computes univariate robust location and scale estimates. By default it should return a single numeric value containing the robust scale (standard deviation) estimate. When mu.too is true, sigmamu() should return a numeric vector of length 2 containing robust location and scale estimates. See
covOGK

\texttt{rcov} \quad \text{function that computes a robust covariance estimate between two vectors. The default, Gnanadesikan-Kettenring’s covGK, is simply } \frac{(s^2(X + Y) - s^2(X - Y))}{4} \text{ where } s(\cdot) \text{ is the scale estimate } \texttt{sigmu()}. \\ntexttt{weight.fn} \quad \text{a function of the robust distances and the number of variables } p \text{ to compute the weights used in the reweighting step.} \\ntexttt{keep.data} \quad \text{logical indicating if the (untransformed) data matrix } X \text{ should be kept as part of the result.} \\n\ldots \quad \text{additional arguments; for covOGK to be passed to } \texttt{sigmu()} \text{ and } \texttt{weight.fn()}; \text{ for covGK passed to } \texttt{scalefn}. \\n\texttt{x,y} \quad \text{numeric vectors of the same length, the covariance of which is sought in covGK (or the scale, in } s\text{mad or } s\text{IQR).} \\n\texttt{mu.too} \quad \text{logical indicating if both location and scale should be returned or just the scale (when } mu\text{.too=}FALSE \text{ as by default).} \\n\texttt{na.rm} \quad \text{if TRUE then } \texttt{NA} \text{ values are stripped from } x \text{ before computation takes place.} \\n\vspace{0.5cm} \textbf{Details} \vspace{0.2cm} \text{Typical default values for the } \texttt{function} \text{ arguments } \texttt{sigmu}, \texttt{rcov}, \text{and } \texttt{weight.fn}, \text{are available as well, see the } \texttt{Examples} \text{ below, but their names and calling sequences are still subject to discussion and may be changed in the future.} \\n\text{The current default, } \texttt{weight.fn} = \texttt{hard.rejection} \text{ corresponds to the proposition in the literature, but Martin Maechler strongly believes that the hard threshold currently in use is too arbitrary, and further that soft thresholding should be used instead, anyway.} \vspace{0.5cm} \textbf{Value} \vspace{0.2cm} \texttt{covOGK()} \text{ currently returns a list with components} \vspace{0.2cm} \texttt{center} \quad \text{robust location: numeric vector of length } p. \\n\texttt{cov} \quad \text{robust covariance matrix estimate: } p \times p \text{ matrix.} \\n\texttt{wcenter, wcov} \quad \text{re-weighted versions of } \texttt{center} \text{ and } \texttt{cov}. \\n\texttt{weights} \quad \text{the robustness weights used.} \\n\texttt{distances} \quad \text{the mahalanobis distances computed using } \texttt{center} \text{ and } \texttt{cov}. \\n\ldots \quad \text{but note that this might be radically changed to returning an S4 classed object!} \vspace{0.2cm} \texttt{covGK()} \text{ is a trivial 1-line function returning the covariance estimate } \hat{c}(x, y) = \frac{(\hat{\sigma}(x + y)^2 - \hat{\sigma}(x - y)^2)}{4}, \vspace{0.2cm} \text{where } \hat{\sigma}(u) \text{ is the scale estimate of } u \text{ specified by } \texttt{scalefn}. \\ns\texttt{mad()}, \text{and } s\texttt{IQR()} \text{return the scale estimates } \texttt{mad} \text{ or } \texttt{IQR} \text{ respectively, where the } s\_ \text{ functions return a length-2 vector } (\mu, \texttt{sig}) \text{ when } \texttt{mu.too=} \text{ TRUE, see also } \texttt{scaleTau2}. \

Description

Data set issued from a study of the adverse events of a drug on 117 patients affected by Crohn’s disease (a chronic inflammatory disease of the intestines).
Usage

data(CrohnD, package="robustbase")

Format

A data frame with 117 observations on the following 9 variables.

- **ID** the numeric patient IDs
- **nAdv** the number of adverse events
- **BMI** Body MASS Index, i.e., \( \text{weight[kg]} / \text{height[m]}^2 \).
- **height** in cm
- **country** a factor with levels P and Q
- **sex** the person’s gender, a binary factor with levels M F
- **age** in years, a numeric vector
- **weight** in kilograms, a numeric vector
- **treat** how CD was treated: a factor with levels P, Q and R, meaning placebo, drug 1 and drug 2.

Source

form the authors of the reference, with permission by the original data collecting agency.

References


Examples

data(CrohnD)
str(CrohnD)
with(CrohnD, ftable(table(sex,country,treat)))

cushny

Cushny and Peebles Prolongation of Sleep Data

Description

The original data set was bivariate and recorded for ten subjects the prolongation of sleep caused by two different drugs. These data were used by Student as the first illustration of the paired t-test which only needs the \textit{differences} of the two measurements. These differences are the values of \textit{cushny}.

Usage

data(cushny, package="robustbase")
Format
numeric vector, sorted increasingly:
0 0.8 1 1.2 1.3 1.3 1.4 1.8 2.4 4.6

Source

These data were used by Student (1908) as the first illustration of the paired t-test, see also *sleep*; then cited by Fisher (1925) and thereforth copied in numerous books as an example of a normally distributed sample, see, e.g., Anderson (1958).

References

Examples
data(cushny)

plot(cushny, rep(0, 10), pch = 3, cex = 3,
     ylab = "", yaxt = "n")
plot(jitter(cushny), rep(0, 10), pch = 3, cex = 2,
     main = "'cushny' data (n = 10)",
     ylab = "", yaxt = "n")
abline(h=0, col="gray", lty=3)
myPt <- function(m, lwd = 2, ..., e = 1.5*par("cex")[2])
    segments(m, +e, m, -e, lwd = lwd, ...)
myPt( mean(cushny), col = "pink3")
myPt(median(cushny), col = "light blue")
legend("topright", c("mean", "median"), lwd = 2,
      col = c("pink3", "light blue"), inset = .01)

## The 'sleep' data from the standard 'datasets' package:
d.sleep <- local({
    gr <- with(datasets::sleep, split(extra, group))
    gr[[2]] - gr[[1]]})
stopifnot(all.equal(cushny,
                    sort(d.sleep), tolerance=1e-15))
**delivery**  

**Delivery Time Data**

**Description**

Delivery Time Data, from Montgomery and Peck (1982). The aim is to explain the time required to service a vending machine (Y) by means of the number of products stocked (X1) and the distance walked by the route driver (X2).

**Usage**

```r
data(delivery, package="robustbase")
```

**Format**

A data frame with 25 observations on the following 3 variables.

- `n.prod` Number of Products
- `distance` Distance
- `delTime` Delivery time

**Source**


**References**


**Examples**

```r
data(delivery)  
summary(lm.deli <- lm(delTime ~ ., data = delivery))

delivery.x <- as.matrix(delivery[, 1:2])
c_deli <- covMcd(delivery.x)
c_deli
```
Education Expenditure Data

Description

Education Expenditure Data, from Chatterjee and Price (1977, p.108). This data set, representing the education expenditure variables in the 50 US states, providing an interesting example of heteroscedacity.

Usage

data(education, package="robustbase")

Format

A data frame with 50 observations on the following 6 variables.

State  State
Region  Region (1=Northeastern, 2=North central, 3=Southern, 4=Western)
X1    Number of residents per thousand residing in urban areas in 1970
X2    Per capita personal income in 1973
X3    Number of residents per thousand under 18 years of age in 1974
Y     Per capita expenditure on public education in a state, projected for 1975

Source


Examples

data(education)
education.x <- data.matrix(education[, 3:5])

summary(lm.education <- lm(Y ~ Region + X1+X2+X3, data=education))

## See example(lmrob.M.S) # for how robust regression is used
epilepsy

Epilepsy Attacks Data Set

Description
Data from a clinical trial of 59 patients with epilepsy (Breslow, 1996) in order to illustrate diagnostic techniques in Poisson regression.

Usage
data(epilepsy, package="robustbase")

Format
A data frame with 59 observations on the following 11 variables.

ID  Patient identification number
Y1  Number of epilepsy attacks patients have during the first follow-up period
Y2  Number of epilepsy attacks patients have during the second follow-up period
Y3  Number of epilepsy attacks patients have during the third follow-up period
Y4  Number of epilepsy attacks patients have during the forth follow-up period
Base Number of epileptic attacks recorded during 8 week period prior to randomization
Age  Age of the patients
Trt  a factor with levels placebo progabide indicating whether the anti-epilepsy drug Progabide has been applied or not
Ysum Total number of epilepsy attacks patients have during the four follow-up periods
Age10 Age of the patients devided by 10
Base4  Variable Base devided by 4

Details
Thall and Vail reported data from a clinical trial of 59 patients with epilepsy, 31 of whom were randomized to receive the anti-epilepsy drug Progabide and 28 of whom received a placebo. Baseline data consisted of the patient’s age and the number of epileptic seizures recorded during 8 week period prior to randomization. The response consisted of counts of seizures occuring during the four consecutive follow-up periods of two weeks each.

Source
References


Examples

data(epilepsy)
str(epilepsy)
pairs(epilepsy[,c("Ysum","Base4","Trt","Age10")])

Efit1 <- glm(Ysum ~ Age10 + Base4*Trt, family=poisson, data=epilepsy)
summary(Efit1)

## Robust Fit :
Efit2 <- glmrob(Ysum ~ Age10 + Base4*Trt, family=poisson, data=epilepsy,
               method = "Mqle",
               tcc=1.2, maxit=100)
summary(Efit2)

---

estimethod

*Extract the Estimation Method ‘Estimethod’ from a Fitted Model*

Description

Extract the estimation method as a character string from a fitted model.

Usage

estimethod(object, ...)

Arguments

object
  a fitted model.

... additional, optional arguments. (None are used in our methods)

Details

This is a (S3) generic function for which we provide methods, currently for *nlrob* only.

Value

a character string, the estimation method used.

See Also

*nlrob*, and *nlrob.MM*, notably for examples.
**Example Data of Antille and May - for Simple Regression**

**Description**

This is an artificial data set, cleverly constructed and used by Antille and May to demonstrate ‘problems’ with LMS and LTS.

**Usage**

```r
data(exAM, package="robustbase")
```

**Format**

A data frame with 12 observations on 2 variables, `x` and `y`.

**Details**

Because the points are not in general position, both LMS and LTS typically fail; however, e.g., `rlm(*, method="MM")` “works”.

**Source**


**Examples**

```r
data(exAM)
plot(exAM)
summary(ls <- lm(y ~ x, data=exAM))
abline(ls)
```

**Food Stamp Program Participation**

**Description**

This data consists of 150 randomly selected persons from a survey with information on over 2000 elderly US citizens, where the response, indicates participation in the U.S. Food Stamp Program.

**Usage**

```r
data(foodstamp, package="robustbase")
```
Format

A data frame with 150 observations on the following 4 variables.

- participation: participation in U.S. Food Stamp Program; yes = 1, no = 0
- tenancy: tenancy, indicating home ownership; yes = 1, no = 0
- suppl income: supplemental income, indicating whether some form of supplemental security income is received; yes = 1, no = 0
- income: monthly income (in US dollars)

Source

Data description and first analysis: Stefanski et al. (1986) who indicate Rizek (1978) as original source of the larger study.

Electronic version from CRAN package `catdata`.

References


Examples

data(foodstamp)

(T123 <- xtabs(~ participation + tenancy + suppl income, data=foodstamp))
summary(T123) ## ==> the binary var's are clearly not independent

foodSt <- within(foodstamp, {
  logInc <- log(1 + income)
  rm(income)
})

m1 <- glm(participation ~ ., family=binomial, data=foodSt)
summary(m1)
rm1 <- glmrob(participation ~ ., family=binomial, data=foodSt)
summary(rm1)
## Now use robust weights.on.x :
rm2 <- glmrob(participation ~ ., family=binomial, data=foodSt, 
  weights.on.x = "robCov")
summary(rm2)## aha, now the weights are different:
which( weights(rm2, type="robust") < 0.5)
Remove Columns (or Rows) From a Matrix to Make It Full Rank

Description

From the QR decomposition with pivoting, \((\text{qr}(x, \text{tol})\) if \(n \geq p\), if the matrix is not of full rank, the corresponding columns \((n \geq p)\) or rows \((n < p)\) are omitted to form a full rank matrix.

Usage

\[
\text{fullRank}(x, \text{tol} = 1e-7, \text{qrx} = \text{qr}(x, \text{tol}=\text{tol}))
\]

Arguments

- `x`: a numeric matrix of dimension \(n \times p\), or a similar object for which \(\text{qr}\) works.
- `tol`: tolerance for determining rank (deficiency). Currently is simply passed to \(\text{qr}\).
- `qrx`: optionally may be used to pass a \(\text{qr}(x, \ldots)\); only used when \(p \leq n\).

Value

a version of the matrix \(x\), with less columns or rows if \(x\)'s rank was smaller than \(\min(n, p)\).

If \(x\) is of full rank, it is returned unchanged.

Note

This is useful for robustness algorithms that rely on \(X\) matrices of full rank, e.g., \texttt{adjOutlyingness}.

This also works for numeric data frames and whenever \(\text{qr()}\) works correctly.

Author(s)

Martin Maechler

See Also

- \texttt{qr}: for more sophisticated rank determination, \texttt{rankMatrix} from package \texttt{Matrix}.

Examples

\[
\text{stopifnot(identical(fullRank(wood), wood))}
\]

## More sophisticated and delicate
\[
dim(T <- \text{tcrossprod(data.matrix(toxicity)))} \# 38 \times 38
dim(T, <- \text{fullRank(T))} \# 38 \times 10
\]

\[
\text{if(requireNamespace("Matrix"))}{\}
  \text{rMmeths <- eval(formals(Matrix::rankMatrix)$method)}
  \text{rT. <- sapply(rMmeths, function(.m.) Matrix::rankMatrix(T., method = .m.))}
\]
functionX-class

Class "functionX" of Psi-like Vectorized Functions

Description

The class "functionX" of vectorized functions of one argument \( x \) and typically further tuning parameters.

Objects from the Class

Objects can be created by calls of the form `new("functionX", ...)`. 

Slots

- **Data**: Directly extends class "function".

Extends

Class "function", from data part. Class "OptionalFunction", by class "function". Class "PossibleMethod", by class "function".

Methods

No methods defined with class "functionX" in the signature.

Author(s)

Martin Maechler

See Also

`psiFunc()`, and class descriptions of `functionXal` for `functionals` of "functionX". and `psi_func` which has several `functionX` slots.
functionXal-class

Class "functionXal" of Functionals (of Psi-like functions)

Description

The class "functionXal" is a class of functionals (typically integrals) typically of functionX functions.

Since the functionX functions typically also depend on tuning parameters, objects of this class ("functionXal") are functions of these tuning parameters.

Slots

.Data: Directly extends class "function".

Extends

Class "function", from data part. Class "OptionalFunction", by class "function". Class "PossibleMethod", by class "function".

See Also

psiFunc() and the class definitions of functionX and psi_func which has several functionXal slots.

glmrob

Robust Fitting of Generalized Linear Models

Description

glmrob is used to fit generalized linear models by robust methods. The models are specified by giving a symbolic description of the linear predictor and a description of the error distribution. Currently, robust methods are implemented for family = binomial, = poisson, = Gamma and = gaussian.

Usage

glmrob(formula, family, data, weights, subset, na.action, start = NULL, offset, method = c("Mqle", "BY", "WBY", "MT"), weights.on.x = c("none", "hat", "robCov", "covMcd"), control = NULL, model = TRUE, x = FALSE, y = TRUE, contrasts = NULL, trace.lev = 0, ...)

Arguments

- **formula**: a formula, i.e., a symbolic description of the model to be fit (cf. *glm* or *lm*).
- **family**: a description of the error distribution and link function to be used in the model. This can be a character string naming a family function, a family function or the result of a call to a family function. (See *family* for details of family functions.)
- **data**: an optional data frame containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which glmrob is called.
- **weights**: an optional vector of weights to be used in the fitting process.
- **subset**: an optional vector specifying a subset of observations to be used in the fitting process.
- **na.action**: a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting in options. The “factory-fresh” default is na.omit.
- **start**: starting values for the parameters in the linear predictor. Note that specifying start has somewhat different meaning for the different methods. Notably, for "M1", this skips the expensive computation of initial estimates via sub samples, but needs to be robust itself.
- **offset**: this can be used to specify an *a priori* known component to be included in the linear predictor during fitting.
- **method**: a character string specifying the robust fitting method. The details of method specification are given below.
- **weights.on.x**: a character string (can be abbreviated), a function or list (see below), or a numeric vector of length n, specifying how points (potential outliers) in x-space are downweighted. If "hat", weights on the design of the form $\sqrt{1 - h_{ii}}$ are used, where $h_{ii}$ are the diagonal elements of the hat matrix. If "robCov", weights based on the robust Mahalanobis distance of the design matrix (intercept excluded) are used where the covariance matrix and the centre is estimated by cov.rob from the package MASS.

Similarly, if "covMcd", robust weights are computed using covMcd. The default is "none".

If weights.on.x is a function, it is called with arguments (X, intercept) and must return an n-vector of non-negative weights.

If it is a list, it must be of length one, and as element contain a function much like covMcd() or cov.rob() (package MASS), which computes multivariate location and “scatter” of a data matrix X.

- **control**: a list of parameters for controlling the fitting process. See the documentation for glmrobMqle.control for details.
- **model**: a logical value indicating whether model frame should be included as a component of the returned value.
- **x, y**: logical values indicating whether the response vector and model matrix used in the fitting process should be returned as components of the returned value.
- **contrasts**: an optional list. See the contrasts.arg of model.matrix.default.
Details

`method = "model.frame"` returns the `model.frame()`, the same as `glm()`.  
`method = "Mqle"` fits a generalized linear model using Mallows or Huber type robust estimators, as described in Cantoni and Ronchetti (2001) and Cantoni and Ronchetti (2006). In contrast to the implementation described in Cantoni (2004), the pure influence algorithm is implemented.  
`method = "WBYY"` and `method = "BY"`, available for logistic regression (`family = binomial`) only, call `BYlogreg(*, initwml = .)` for the (weighted) Bianco-Yohai estimator, where `initwml` is true for "WBYY", and false for "BY".  

weights on x = "robCov" makes sense if all explanatory variables are continuous.  
In the cases where `weights.on.x` is "covMed" or "robCov", or list with a "robCov" function, the mahalanobis distances $D^2$ are computed with respect to the covariance (location and scatter) estimate, and the weights are $1/sqrt(1+ pmax.int(0, 8*(D2 - p)/sqrt(2*p)))$, where $D2 = D^2$ and $p = ncol(X)$.  

Value

`glmrob` returns an object of class "glmrob" and is also inheriting from `glm`.  
The `summary` method, see `summary.glmrob`, can be used to obtain or print a summary of the results. The generic accessor functions `coefficients`, `effects`, `fitted.values` and `residuals` (see `residuals.glmrob`) can be used to extract various useful features of the value returned by `glmrob()`.  
An object of class "glmrob" is a list with at least the following components:

- `coefficients`: a named vector of coefficients  
- `residuals`: the working residuals, that is the (robustly “huberized”) residuals in the final iteration of the IWLS fit.  
- `fitted.values`: the fitted mean values, obtained by transforming the linear predictors by the inverse of the link function.  
- `w.r`: robustness weights for each observations; i.e., `residuals × w.r` equals the psi-function of the Pearson’s residuals.  
- `w.x`: weights used to down-weight observations based on the position of the Observation in the design space.  
- `dispersion`: robust estimation of dispersion parameter if appropriate  
- `cov`: the estimated asymptotic covariance matrix of the estimated coefficients.  
- `tcc`: the tuning constant c in Huber’s psi-function.  
- `family`: the family object used.  
- `linear.predictors`: the linear fit on link scale.
deviance
iter
converged
call
formula
terms
data
offset
control
method
contrasts
xlevels

Author(s)
Andreas Ruckstuhl ("Mqle") and Martin Maechler

References

See Also
predict.glmrob for prediction; glmrobMqle.control

Examples
## Binomial response

```r
data(carrots)
Cfit1 <- glm(cbind(success, total-success) ~ logdose + block, 
data = carrots, family = binomial)
summary(Cfit1)
```

```r
Rfit1 <- glmrob(cbind(success, total-success) ~ logdose + block, 
family = binomial, data = carrots, method= "Mqle",
```
control = glmrobMqle.control(tcc=1.2))
summary(Rfit1)

Rfit2 <- glmrob(success/total ~ logdose + block, weights = total,
    family = binomial, data = carrots, method = "Mqle",
    control = glmrobMqle.control(tcc=1.2))
coef(Rfit2)  ## The same as Rfit1

## Binary response ----------
data(vaso)

Vfit1 <- glm(Y ~ log(Volume) + log(Rate), family=binomial, data=vaso)
coef(Vfit1)

Vfit2 <- glmrob(Y ~ log(Volume) + log(Rate), family=binomial, data=vaso,
    method="Mqle", control = glmrobMqle.control(tcc=3.5))
coef(Vfit2)  # c = 3.5 ==> not much different from classical
## Note the problems with  tcc <= 3 % FIXME algorithm ???

Vfit3 <- glmrob(Y ~ log(Volume) + log(Rate), family=binomial, data=vaso,
    method= "BY")
coef(Vfit3)  ## note that results differ much.
## That's not unreasonable however, see Kuensch et al.(1989), p.465

## Poisson response -----------
data(epilepsy)

Efit1 <- glm(Ysum ~ Age10 + Base4*Trt, family=poisson, data=epilepsy)
summary(Efit1)

Efit2 <- glmrob(Ysum ~ Age10 + Base4*Trt, family = poisson,
    data = epilepsy, method = "Mqle",
    control = glmrobMqle.control(tcc=1.2))
summary(Efit2)

## 'x' weighting:
(Efit3 <- glmrob(Ysum ~ Age10 + Base4*Trt, family = poisson,
    data = epilepsy, method = "Mqle", weights.on.x = "hat",
    control = glmrobMqle.control(tcc=1.2)))

try(  # gives singular cov matrix: 'Trt' is binary factor -->
    # affine equivariance and subsampling are problematic
    Efit4 <- glmrob(Ysum ~ Age10 + Base4*Trt, family = poisson,
        data = epilepsy, method = "Mqle", weights.on.x = "covMcd",
        control = glmrobMqle.control(tcc=1.2, maxit=100))
)

##---> See example(possumDiv) for another Poisson-regression

### -------- Gamma family -- data from example(glm) ---
clotting <- data.frame(  
  u = c(5,10,15,20,30,40,60,80,100),  
  lot1 = c(118,58,42,35,27,25,21,19,18),  
  lot2 = c(69,35,26,21,18,16,13,12,12))  
summary(cl <- glm (lot1 ~ log(u), data=clotting, family=Gamma))  
summary(ro <- glmrob(lot1 ~ log(u), data=clotting, family=Gamma))  
clotM5.high <- within(clotting, ( lot1[5] <- 60 ))  
op <- par(mfrow=2:1, mgp = c(1.6, 0.8, 0), mar = c(3,3:1))  
plot( lot1 ~ log(u), data=clotM5.high)  
plot(1/lot1 ~ log(u), data=clotM5.high)  
par(op)  
## Obviously, there the first observation is an outlier with respect to both  
## representations!  
cl5.high <- glm (lot1 ~ log(u), data=clotM5.high, family=Gamma)  
ro5.high <- glmrob(lot1 ~ log(u), data=clotM5.high, family=Gamma)  
with(ro5.high, cbind(wN, wR))## the 5th obs. is downweighted heavily!  
plot(1/lot1 ~ log(u), data=clotM5.high)  
abline(cl5.high, lty=2, col="red")  
abline(ro5.high, lwd=2, col="blue") ## result is ok (but not "perfect")

---

**glmrob**.control

Controlling Robust GLM Fitting by Different Methods

Description

These are auxiliary functions as user interface for **glmrob** fitting when the different methods,  
"Mqle", "BM", or "MT" are used. Typically only used when calling **glmrob**.
Usage

```r
glmrobMqle.control(acc = 1e-04, test.acc = "coef", maxit = 50, tcc = 1.345)
glmrobBY.control (maxit = 1000, const = 0.5, maxhalf = 10)
glmrobMT.control (cw = 2.1, nsubm = 500, acc = 1e-06, maxit = 200)
```

Arguments

- **acc**: positive convergence tolerance; the iterations converge when ???
- **test.acc**: Only "coef" is currently implemented
- **maxit**: integer giving the maximum number of iterations.
- **tcc**: tuning constant c for Huber’s psi-function
- **const**: for "BY", the normalizing constant ..
- **maxhalf**: for "BY"; the number of halving steps when the gradient itself no longer improves. We have seen examples when increasing maxhalf was of relevance.
- **cw**: tuning constant c for Tukey’s biweight psi-function
- **nsubm**: the number of subsamples to take for finding an initial estimate for method = “MT”.

Value

A list with the arguments as components.

Author(s)

Andreas Ruckstuhl and Martin Maechler

See Also

- `glmrob`

Examples

```r
str(glmrobMqle.control())
str(glmrobBY.control())
str(glmrobMT.control())
```

---

### h.alpha.n

Compute h, the subsample size for MCD and LTS

**Description**

Compute h(\(\alpha\)) which is the size of the subsamples to be used for MCD and LTS. Given \(\alpha = alpha, n\) and \(p\), \(h\) is an integer, \(h \approx \alpha n\), where the exact formula also depends on \(p\).

For \(\alpha = 1/2\), \(h = \text{floor}(n+p+1)/2\); for the general case, it's simply \(n2 \leftarrow (n+p+1) \mod 2 \text{; floor}(2*n2 - n + 2*(n-n2))\)
Usage

h.alpha.n(alpha, n, p)

Arguments

alpha fraction, numeric (vector) in [0.5, 1], see, e.g., covMcd.
n integer (valued vector), the sample size.
p integer (valued vector), the dimension.

Value

numeric vector of $h(\alpha, n, p)$; when any of the arguments of length greater than one, the usual R arithmetic (recycling) rules are used.

See Also

covMcd and ltsReg which are defined by $h = h(\alpha, n, p)$ and hence both use h.alpha.n.

Examples

n <- c(10:20, 50, 100)
p <- 5
## show the simple "alpha = 1/2" case:
cbind(n=n, h= h.alpha.n(1/2, n, p), n2p = floor((n+p+1)/2))

## alpha = 3/4 is recommended by some authors :
n <- c(15, 20, 25, 30, 50, 100)
cbind(n=n, h= h.alpha.n(3/4, n, p = 6))

---

hbk  

*Hawkins, Bradu, Kass’s Artificial Data*

Description

Artificial Data Set generated by Hawkins, Bradu, and Kass (1984). The data set consists of 75 observations in four dimensions (one response and three explanatory variables). It provides a good example of the masking effect. The first 14 observations are outliers, created in two groups: 1–10 and 11–14. Only observations 12, 13 and 14 appear as outliers when using classical methods, but can be easily unmasked using robust distances computed by, e.g., MCD - covMcd().

Usage

data(hbk, package="robustbase")
Format

A data frame with 75 observations on 4 variables, where the last variable is the dependent one.

\[
\begin{align*}
\text{X1} & \ x[,1] \\
\text{X2} & \ x[,2] \\
\text{X3} & \ x[,3] \\
\text{Y} & \ y
\end{align*}
\]

Note

This data set is also available in package \texttt{wle} as artificial.

Source


Examples

\begin{verbatim}
data(hbk)
plot(hbk)
summary(lm.hbk <- lm(Y ~ ., data = hbk))

hbk.x <- data.matrix(hbk[, 1:3])
(chBK <- covMcd(hbk.x))
\end{verbatim}

Description

This data set was analyzed by Weisberg (1980) and Chambers et al. (1983). A catheter is passed into a major vein or artery at the femoral region and moved into the heart. The proper length of the introduced catheter has to be guessed by the physician. The aim of the data set is to describe the relation between the catheter length and the patient’s height (X1) and weight (X2).

This data sets is used to demonstrate the effects caused by collinearity. The correlation between height and weight is so high that either variable almost completely determines the other.

Usage

\begin{verbatim}
data(heart)
\end{verbatim}
Format

A data frame with 12 observations on the following 3 variables.

height  Patient's height in inches
weight  Patient's weights in pounds
c1ength  Y: Catheter Length (in centimeters)

Note

There are other heart datasets in other R packages, notably survival, hence considering using package = "robustbase", see examples.

Source

Weisberg (1980)
Chambers et al. (1983)

Examples

data(heart, package="robustbase")
heart.x <- data.matrix(heart[, 1:2]) # the X-variables
plot(heart.x)
covMcd(heart.x)
summary( lm.heart <- lm(clength ~ ., data = heart))
summary(lts.heart <- ltsReg(clength ~ ., data = heart))

huberM  

Safe (generalized) Huber M-Estimator of Location

Description

(Generalized) Huber M-estimator of location with MAD scale, being sensible also when the scale is zero where huber() returns an error.

Usage

huberM(x, k = 1.5, weights = NULL, tol = 1e-06,
        mu = if(is.null(weights)) median(x) else wgt.himedian(x, weights),
        s = if(is.null(weights)) mad(x, center=mu)
          else wgt.himedian(abs(x - mu), weights),
        se = FALSE,
        warn@scale =getOption("verbose"))
Arguments

- **x**: numeric vector.
- **k**: positive factor; the algorithm winsorizes at $k$ standard deviations.
- **weights**: numeric vector of non-negative weights of same length as **x**, or NULL.
- **tol**: convergence tolerance.
- **mu**: initial location estimator.
- **s**: scale estimator held constant through the iterations.
- **se**: logical indicating if the standard error should be computed and returned (as **se** component). Currently only available when **weights** is NULL.
- **warn@scale**: logical; if true, and $s$ is 0 and $\text{length}(x) > 1$, this will be warned about.

Details

Note that currently, when non-NULL weights are specified, the default for initial location **mu** and scale **s** is $\text{wgt.himedian}$, where strictly speaking a weighted “non-hi” median should be used for consistency. Since **s** is not updated, the results slightly differ, see the examples below.

When **se** = TRUE, the standard error is computed using the $\tau$ correction factor but no finite sample correction.

Value

list of location and scale parameters, and number of iterations used.

- **mu**: location estimate
- **s**: the **s** argument, typically the **mad**.
- **it**: the number of “Huber iterations” used.

Author(s)

Martin Maechler, building on the MASS code mentioned.

References


See Also

hubers (and huber) in package MASS; mad.

Examples

huberM(c(1:9, 1000))
mad(c(1:9, 1000))
mad(rep(9, 100))
huberM(rep(9, 100))

## When you have "binned" aka replicated observations:
set.seed(7)
x <- c(round(rnorm(1000),1), round(rnorm(50, m=10, sd = 10)))
t.x <- table(x) # -> unique values and multiplicities
x.uniq <- as.numeric(names(t.x)) ## == sort(unique(x))
x.mult <- unname(t.x)
str(Hx <- huberM(x.uniq, weights = x.mult), digits = 7)
str(Hx. <- huberM(x, s = Hx$s, se=TRUE), digits = 7) ## should be ~ Hx
stopifnot(all.equal(Hx[-4], Hx.[-4]))
str(Hx2 <- huberM(x, se=TRUE), digits = 7)## somewhat different, since 's' differs
## Confirm correctness of std.error :

system.time(
 SS <- replicate(10000, vapply(huberM(rnorm(400), se=TRUE), as.double, 1.))
) # ~ 12.2 seconds
rbind(mean(SS["SE"],), sd(SS["mu"],))## both ~ 0.0508
stopifnot(all.equal(mean(SS["SE"],),
 sd ( SS["mu"],), tolerance= 0.002))

kootenay Waterflow Measurements of Kootenay River in Libby and Newgate

Description

The original data set is the waterflow in January of the Kootenay river, measured at two locations, namely, Libby (Montana) and Newgate (British Columbia) for 13 consecutive years, 1931–1943.
The data set is of mostly interest because it has been used as example in innumerous didactical situations about robust regression. To this end, one number (in observation 4) has been modified from the original data from originally 44.9 to 15.7 (here).

Usage

data(kootenay, package="robustbase")

Format

A data frame with 13 observations on the following 2 variables.

Libby  a numeric vector
Newgate a numeric vector

Details

The original (unmodified) version of the data is easily obtainable as kootenay0 from the examples; other modified versions of the data sets are also used in different places, see the examples below.
Source

Original Data, p. 58f of Ezekiel and Fox (1959), *Methods of Correlation and Regression Analysis*. Wiley, N.Y.

References


Examples

data(kootenay)
plot(kootenay, main = "'kootenay' data")
points(kootenay[,4,], col = 2, cex = 2, pch = 3)

abline(lm (Newgate ~ Libby, data = kootenay), col = "pink")
abline(lmrob(Newgate ~ Libby, data = kootenay), col = "blue")

## The original version of Ezekiel & Fox:
kootenay0 <- kootenay
kootenay0[,4, "Newgate"] <- 44.9
plot(kootenay0, main = "'kootenay0': the original data")
abline(lm (Newgate ~ Libby, data = kootenay0), col = "pink")
abline(lmrob(Newgate ~ Libby, data = kootenay0), col = "blue")

## The version with "milder" outlier -- Hampel et al., p. 310
kootenay2 <- kootenay
kootenay2[,4, "Libby"] <- 20.0 # instead of 77.6
plot(kootenay2, main = "The 'kootenay2' data",
     xlim = range(kootenay[, "Libby"]))
points(kootenay2[,4,], col = 2, cex = 2, pch = 3)
abline(lm (Newgate ~ Libby, data = kootenay2), col = "pink")
abline(lmrob(Newgate ~ Libby, data = kootenay2), col = "blue")

lactic

Lactic Acid Concentration Measurement Data

Description

Data on the Calibration of an Instrument that Measures Lactic Acid Concentration in Blood, from Afifi and Azen (1979) - comparing the true concentration X with the measured value Y.

Usage

data(lactic, package="robustbase")
**Format**

A data frame with 20 observations on the following 2 variables.

X True Concentration
Y Instrument

**Source**


**Examples**

data(lactic)
summary(lm.lactic <- lm(Y ~ ., data=lactic))

---

**lmrob**

*MM-type Estimators for Linear Regression*

**Description**

Computes fast MM-type estimators for linear (regression) models.

**Usage**

```r
lmrob(formula, data, subset, weights, na.action, method = "MM", model = TRUE, x = TRUE, compute.rd, y = FALSE, singular.ok = TRUE, contrasts = NULL, offset = NULL, control = NULL, init = NULL,...)
```

**Arguments**

- **formula**: a symbolic description of the model to be fit. See `lm` and `formula` for more details.
- **data**: an optional data frame, list or environment (or object coercible by `as.data.frame` to a data frame) containing the variables in the model. If not found in data, the variables are taken from `environment(formula)`. Typically the environment from which `lmrob` is called.
- **subset**: an optional vector specifying a subset of observations to be used in the fitting process.
- **weights**: an optional vector of weights to be used in the fitting process (in addition to the robustness weights computed in the fitting process).
- **na.action**: a function which indicates what should happen when the data contain NAs. The default is set by the `na.action` setting of `options`, and is `na.fail` if that is unset. The “factory-fresh” default is `na.omit`. Another possible value is `NULL`, no action. Value `na.exclude` can be useful.
method: string specifying the estimator-chain. MM is interpreted as SM. See Details, notably the currently recommended setting = "KS2014".

model, x, y: logicals. If TRUE the corresponding components of the fit (the model frame, the model matrix, the response) are returned.

singular.ok: logical. If FALSE (the default in S but not in R) a singular fit is an error.

contrasts: an optional list. See the contrasts.arg of model.matrix.default.

offset: this can be used to specify an a priori known component to be included in the linear predictor during fitting. An offset term can be included in the formula instead or as well, and if both are specified their sum is used.

control: a list specifying control parameters; use the function lmrob.control(.) and see its help page.

init: an optional argument to specify or supply the initial estimate. See Details.

...: additional arguments can be used to specify control parameters directly instead of (but not in addition to!) via control.

Details

Overview: This function computes an MM-type regression estimator as described in Yohai (1987) and Koller and Stahel (2011). By default it uses a bi-square redescending score function, and it returns a highly robust and highly efficient estimator (with 50% breakdown point and 95% asymptotic efficiency for normal errors). The computation is carried out by a call to lmrob.fit().

The argument setting of lmrob.control is provided to set alternative defaults as suggested in Koller and Stahel (2011) (setting="KS2011"; now do use its extension setting="KS2014"). For further details, see lmrob.control.

Initial Estimator 

init: The initial estimator may be specified using the argument init. This can either be a string, a function or a list. A string can be used to specify built in internal estimators (currently S and M-S, see See also below). A function taking arguments x, y, control, mf (where mf stands for model.frame) and returning a list containing at least the initial coefficients as coefficients and the initial scale estimate as scale. Or a list giving the initial coefficients and scale as coefficients and scale. See also Examples.

Note that if the init argument is a function or list, the method argument must not contain the initial estimator, e.g., use MDM instead of SMDM.

The default, equivalent to init = "S", uses as initial estimator an S-estimator (Rousseeuw and Yohai, 1984) which is computed using the Fast-S algorithm of Salibian-Barrera and Yohai (2006), calling lmrob.SC(). That function, since March 2012, by default uses nonsingular subsampling which makes the Fast-S algorithm feasible for categorical data as well, see Koller (2012). Note that convergence problems may still show up as warnings, e.g.,

S refinements did not converge (to refine.tol=1e-07) in 200 (= k.max) steps and often can simply be remedied by increasing (i.e. weakening) refine.tol or increasing the allowed number of iterations k.max, see lmrob.control.

Method method: The following chain of estimates is customizable via the method argument. There are currently two types of estimates available,

"M": corresponds to the standard M-regression estimate.
"D": stands for the Design Adaptive Scale estimate as proposed in Koller and Stahel (2011).

The method argument takes a string that specifies the estimates to be calculated as a chain. Setting method=’SMDM’ will result in an intial S-estimate, followed by an M-estimate, a Design Adaptive Scale estimate and a final M-step. For methods involving a D-step, the default value of psi (see \texttt{lmrob.control}) is changed to “lqg”.

By default, standard errors are computed using the formulas of Croux, Dhaene and Hoorelbeke (2003) (\texttt{lmrob.control} option \texttt{cov=".vcov.avar1"}). This method, however, works only for MM-estimates. For other method arguments, the covariance matrix estimate used is based on the asymptotic normality of the estimated coefficients (\texttt{cov=".vcov.w"}) as described in Koller and Stahel (2011). The var-cov computation can be skipped by \texttt{cov = "none"} and (re)done later by e.g., \texttt{vcov(<obj>, cov = ".vcov.w")}.

As of robustbase version 0.91-0 (April 2014), the computation of robust standard errors for method=”SMDM” has been changed. The old behaviour can be restored by setting the control parameter \texttt{cov.corrfact = "tauold"}.

**Value**

An object of class \texttt{lmrob}; a list including the following components:

- **coefficients**: The estimate of the coefficient vector
- **scale**: The scale as used in the M estimator.
- **residuals**: Residuals associated with the estimator.
- **converged**: TRUE if the IRWLS iterations have converged.
- **iter**: number of IRWLS iterations
- **rweights**: the “robustness weights” \( \psi(r_i/S)/(r_i/S) \).
- **fitted.values**: Fitted values associated with the estimator.
- **init.S**: The list returned by \texttt{lmrob.S} or \texttt{lmrob.M.S} (for MM-estimates only)
- **init**: A similar list that contains the results of intermediate estimates (not for MM-estimates).
- **rank**: the numeric rank of the fitted linear model.
- **cov**: The estimated covariance matrix of the regression coefficients
- **df.residual**: the residual degrees of freedom.
- **weights**: the specified weights (missing if none were used).
- **na.action**: (where relevant) information returned by \texttt{model.frame} on the special handling of NAs.
- **offset**: the offset used (missing if none were used).
- **contrasts**: (only where relevant) the contrasts used.
- **xlevels**: (only where relevant) a record of the levels of the factors used in fitting.
- **call**: the matched call.
- **terms**: the terms object used.
model if requested (the default), the model frame used.

x if requested, the model matrix used.

y if requested, the response used.

In addition, non-null fits will have components `assign`, and `qr` relating to the linear fit, for use by extractor functions such as `summary`.

Author(s)

(mainly:) Matias Salibian-Barrera and Manuel Koller

References


See Also

`lmrob.control`; for the algorithms `lmrob.S`, `lmrob.M.S` and `lmrob.fit`; and for methods, `summary.lmrob`, for the extra “statistics”, notably $R^2$ (“R squared”); `predict.lmrob`, `print.lmrob`, `plot.lmrob`, and `weights.lmrob`.

Examples

data(coleman)
set.seed(0)
## Default for a very long time:
summary( m1 <- lmrob(Y ~ ., data=coleman) )

## Nowadays **strongly recommended** for routine use:
summary(m2 <- lmrob(Y ~ ., data=coleman, setting = "KS2014") )
##
                    #-----------------------------
plot(residuals(m2) ~ weights(m2, type="robustness")) ##-> weights.lmrob()
abline(h=0, lty=3)
data(starsCYG, package = "robustbase")
## Plot simple data and fitted lines
plot(starsCYG)
lmST <- lm(log.light ~ log.te, data = starsCYG)
(RlmST <- lmrob(log.log ~ log.te, data = starsCYG))
abline(lmST, col = "red")
abline(RlmST, col = "blue")
## --> Least Squ.: negative slope \ robust: slope != 2.2 % checked in ../tests/lmrob-data.R
summary(RlmST) # -> 4 outliers; rest perfect
vcov(RlmST)
stopifnot(all.equal(fitted(RlmST),
                   predict(RlmST, newdata = starsCYG), tol = 1e-14))
## FIXME: setting = "KS2011" or setting = "KS2014" **FAIL** here
##--- 'init' argument -----------------------------------------------
## 1) string
set.seed(0)
m3 <- lmrob(Y ~ ., data=coleman, init = "S")
stopifnot(all.equal(m1[[-18], m3[[-18]])
## 2) function
initFun <- function(x, y, control, ...) { # no 'mf' needed
  init.S <- lmrob.S(x, y, control)
  list(coefficients=init.S$coef, scale = init.S$scale)
}
set.seed(0)
m4 <- lmrob(Y ~ ., data=coleman, method = "M", init = initFun)
## list
m5 <- lmrob(Y ~ ., data=coleman, method = "M",
               init = list(coefficients = m3$init$coef, scale = m3$scale))
stopifnot(all.equal(m4[[-17], m5[[-17]])

lmrob..D..fit

\textit{Compute Design Adaptive Scale estimate}

\textbf{Description}

This function calculates a Design Adaptive Scale estimate for a given MM-estimate. This is supposed to be a part of a chain of estimates like SMD or SMDM.

\textbf{Usage}

\begin{verbatim}
  lmrob..D..fit(obj, x=obj$x, control = obj$control, 
                 mf = obj$model, method = obj$control$method)
\end{verbatim}
Arguments

obj  
1mrob-object based on which the estimate is to be calculated.

x  
the design matrix; if missing, the method tries to get it from obj$x and if this fails from obj$model.

control  
list of control parameters, as returned by lmrob.control.

mf  
unused and deprecated.

method  
optional; the method used for obj computation.

Details

This function is used by lmrob.fit and typically not to be used on its own. Note that lmrob.fit() specifies control potentially differently than the default, but does use the default for method.

Value

The given 1mrob-object with the following elements updated:

scale  
The Design Adaptive Scale estimate

converged  
TRUE if the scale calculation converged, FALSE other.

Author(s)

Manuel Koller

References


See Also

lmrob.fit, lmrob

Examples

data(stackloss)
## Compute manual SMD-estimate:
## 1) MM-estimate
m1 <- lmrob(stack.loss ~ ., data = stackloss)
## 2) Add Design Adaptive Scale estimate
m2 <- lmrob..D..fit(m1)
print(c(m1$scale, m2$scale))
summary(m1)
summary(m2) ## the covariance matrix estimate is also updated
lmrob..M..fit  

Compute M-estimators of regression

Description

This function performs RWLS iterations to find an M-estimator of regression. When started from an S-estimated beta.initial, this results in an MM-estimator.

Usage

lmrob..M..fit(x, y, beta.initial, scale, control, obj,
               mf = obj$model, method = obj$control$method)

Arguments

- **x**: design matrix \((n \times p)\) typically including a column of 1s for the intercept.
- **y**: numeric response vector (of length \(n\)).
- **beta.initial**: numeric vector (of length \(p\)) of initial estimate. Usually the result of an S-regression estimator.
- **scale**: robust residual scale estimate. Usually an S-scale estimator.
- **control**: list of control parameters, as returned by \texttt{lmrob.control}. Currently, the components \texttt{c("max.it", "rel.tol", "trace.lev", "psi", "tuning.psi", "mts", "subsampling")} are accessed.
- **obj**: an optional \texttt{lmrob}-object. If specified, this is typically used to set values for the other arguments.
- **mf**: unused and deprecated.
- **method**: optional; the method used for \texttt{obj} computation.

Details

This function is used by \texttt{lmrob.fit} (and \texttt{anova(<lmrob>, type = "Deviance")}) and typically not to be used on its own.

Value

A list with the following elements:

- **coef**: the M-estimator (or MM-estim.) of regression
- **control**: the control list input used
- **scale**: The residual scale estimate
- **seed**: The random number generator seed
- **converged**: TRUE if the RWLS iterations converged, FALSE otherwise
Author(s)
Matias Salibian-Barrera and Martin Maechler

References
Yohai, 1987

See Also

lmrob.fit, lmrob; rlm from package MASS.

Examples

```r
data(stackloss)
X <- model.matrix(stack.loss ~ ., data = stackloss)
y <- stack.loss
## Compute manual MM-estimate:
## 1) initial LTS:
m0 <- ltsReg(X[-1], y)
## 2) M-estimate started from LTS:
m1 <- lmrob..M..fit(X, y, beta.initial = coef(m0), scale = m0$scale, method = "SM",
                   control = lmrob.control(tuning.psi = 1.6, psi = 'bisquare'))
## no 'method' (nor 'obj'):
m1. <- lmrob..M..fit(X, y, beta.initial = coef(m0), scale = m0$scale,
                   control = m1$control)
stopifnot(all.equal(m1, m1., tol = 1e-15)) # identical (call *not* stored!)

cbind(m0$coef, m1$coef)
## the scale is kept fixed:
stopifnot(identical(unname(m0$scale), m1$scale))

## robustness weights: are
r.s <- with(m1, residuals/scale) # scaled residuals
m1.wts <- Mpsi(r.s, cc = 1.6, psi="tukey") / r.s
summarizeRobWeights(m1.wts)
##--- outliers 1,3,4,13,21
which(m0$its.wt == 0) # 1,3,4,21 but not 13

## Manually add M-step to SMD-estimate (=) equivalent to "SMDM":
m2 <- lmrob(stack.loss ~ ., data = stackloss, method = 'SMD')
m3 <- lmrob..M..fit(obj = m2)

## Simple function that allows custom initial estimates
## (Deprecated; use init argument to lmrob() instead.) %%% MM: why deprecated?
lmrob.custom <- function(x, y, beta.initial, scale, terms) {
  ## initialize object
  obj <- list(control = lmrob.control("KS2011"),
               terms = terms) ## terms is needed for summary()
  ## M-step
  obj <- lmrob..M..fit(x, y, beta.initial, scale, obj = obj)
  ## D-step
  obj <- lmrob..D..fit(obj, x)
```
## Add some missing elements

```r
obj$Xcov <- TRUE # enables calculation of cov matrix
obj$p <- obj$q$r
obj$degree.freedom <- length(y) - obj$p
# M-step
obj <- lmrob..M..fit(x, y, obj=obj)
obj$control$method <- "M.DM"
obj
```

```r
m4 <- lmrob.custom(X, y, m2$init$init$S$coef,
m2$init$scale, m2$terms)
stopifnot(all.equal(m4$coef, m3$coef))
```

## Start from ltsReg:

```r
m5 <- ltsReg(stack.loss~., data = stackloss)
m6 <- lmrob.custom(m5$X, m5$Y, coef(m5), m5$scale, m5$terms)
```

---

### Description

Tuning parameters for `lmrob`, the MM-type regression estimator and the associated S-, M- and D-estimators. Using setting="KS2011" sets the defaults as suggested by Koller and Stahel (2011) and analogously for "KS2014".

The `.M.*.default functions` and `.M.*.defaults lists` contain default tuning parameters for all the predefined $\psi$ functions, see also `Mpsi`, etc.

### Usage

```r
lmrob.control(setting, seed = NULL, nResample = 500,
tuning.chi = NULL, bb = 0.5, tuning.psi = NULL,
max.it = 50, groups = 5, n.group = 400,
k.fast.s = 1, best.r.s = 2,
k.max = 200, maxit.scale = 200, k.m_s = 20,
refine.tol = 1e-7, rel.tol = 1e-7, scale.tol = 1e-10, solve.tol = 1e-7,
trace.lev = 0,
mts = 1000, subsampling = c("nonsingular", "simple"),
compute.rd = FALSE, method = "MM", psi = "bisquare",
numpoints = 10, cov = NULL,
split.type = c("f", "fi", "fii"), fast.s.large.n = 2000,
eps.outlier = function(nobs) 0.1 / nobs,
eps.x = function(maxx) .Machine$double.eps^(.75)*maxx,
compute.outlier.stats = method,
warn.limit.reject = 0.5,
warn.limit.meanrw = 0.5, ...)
```
### `lmrob.control`

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>setting</td>
<td>a string specifying alternative default values. Leave empty for the defaults or use &quot;KS2011&quot; or &quot;KS2014&quot; for the defaults suggested by Koller and Stahel (2011, 2017). See Details.</td>
</tr>
<tr>
<td>seed</td>
<td>NULL or an integer vector compatible with <code>.Random.seed</code>: the seed to be used for random re-sampling used in obtaining candidates for the initial S-estimator. The current value of <code>.Random.seed</code> will be preserved if seed is set, i.e. non-NULL; otherwise, as by default, <code>.Random.seed</code> will be used and modified as usual from calls to <code>runif()</code> etc.</td>
</tr>
<tr>
<td>nResample</td>
<td>number of re-sampling candidates to be used to find the initial S-estimator. Currently defaults to 500 which works well in most situations (see references).</td>
</tr>
<tr>
<td>tuning.chi</td>
<td>tuning constant vector for the S-estimator. If NULL, as by default, sensible defaults are set (depending on psi) to yield a 50% breakdown estimator. See Details.</td>
</tr>
<tr>
<td>bb</td>
<td>expected value under the normal model of the “chi” (rather ρ(rho)) function with tuning constant equal to tuning.chi. This is used to compute the S-estimator.</td>
</tr>
<tr>
<td>tuning.psi</td>
<td>tuning constant vector for the redescending M-estimator. If NULL, as by default, this is set (depending on psi) to yield an estimator with asymptotic efficiency of 95% for normal errors. See Details.</td>
</tr>
<tr>
<td>max.it</td>
<td>integer specifying the maximum number of IRWLS iterations.</td>
</tr>
<tr>
<td>groups</td>
<td>(for the fast-S algorithm): Number of random subsets to use when the data set is large.</td>
</tr>
<tr>
<td>n.group</td>
<td>(for the fast-S algorithm): Size of each of the groups above. Note that this must be at least p.</td>
</tr>
<tr>
<td>k.fast.s</td>
<td>(for the fast-S algorithm): Number of local improvement steps (“I-steps”) for each re-sampling candidate.</td>
</tr>
<tr>
<td>k.m.s</td>
<td>(for the M-S algorithm): specifies after how many unsuccessful refinement steps the algorithm stops.</td>
</tr>
<tr>
<td>best.r.s</td>
<td>(for the fast-S algorithm): Number of of best candidates to be iterated further (i.e., “refined”); is denoted t in Salibian-Barrera &amp; Yohai(2006).</td>
</tr>
<tr>
<td>k.max</td>
<td>(for the fast-S algorithm): maximal number of refinement steps for the “fully” iterated best candidates.</td>
</tr>
<tr>
<td>maxit.scale</td>
<td>integer specifying the maximum number of C level <code>find_scale()</code> iterations.</td>
</tr>
<tr>
<td>refine.tol</td>
<td>(for the fast-S algorithm): relative convergence tolerance for the fully iterated best candidates.</td>
</tr>
<tr>
<td>rel.tol</td>
<td>(for the RWLS iterations of the MM algorithm): relative convergence tolerance for the parameter vector.</td>
</tr>
</tbody>
</table>
lmrob.control

scale.tol (for the scale estimation iterations of the S algorithm): relative convergence tolerance for the scale \( \sigma(.) \).

solve.tol (for the S algorithm): relative tolerance for inversion. Hence, this corresponds to \texttt{solve.default}()'s \texttt{tol}.

trace.lev integer indicating if the progress of the MM-algorithm should be traced (increasingly); default \texttt{trace.lev = 0} does no tracing.

mts maximum number of samples to try in subsampling algorithm.

subsampling type of subsampling to be used, a string: "simple" for simple subsampling (default prior to version 0.9), "nonsingular" for nonsingular subsampling. See also \texttt{lmrob.S}.

compute.rd logical indicating if robust distances (based on the MCD robust covariance estimator \texttt{covMcd}) are to be computed for the robust diagnostic plots. This may take some time to finish, particularly for large data sets, and can lead to singularity problems when there are \texttt{factor} explanatory variables (with many levels, or levels with "few" observations). Hence, is \texttt{FALSE} by default.

method string specifying the estimator-chain. \texttt{MM} is interpreted as \texttt{SM}. See \texttt{Details} of \texttt{lmrob} for a description of the possible values.

psi string specifying the type \( \psi \)-function used. See \texttt{Details} of \texttt{lmrob}. Defaults to "bisquare" for S and MM-estimates, otherwise "lqq".

numpoints number of points used in Gauss quadrature.

cov function or string with function name to be used to calculate covariance matrix estimate. The default is ifS\texttt{method} in\texttt{c('SM', 'MM')} \then\texttt{.vcov.avar} else \texttt{.vcov.w}. See \texttt{Details} of \texttt{lmrob}.

split.type determines how categorical and continuous variables are split. See \texttt{splitFrame}.

fast.s.large.n minimum number of observations required to switch from ordinary "fast S" algorithm to an efficient "large n" strategy.

eps.outlier limit on the robustness weight below which an observation is considered to be an outlier. Either a numeric(1) or a function that takes the number of observations as an argument. Used in \texttt{summary.lmrob} and \texttt{outlierStats}.

eps.x limit on the absolute value of the elements of the design matrix below which an element is considered zero. Either a numeric(1) or a function that takes the maximum absolute value in the design matrix as an argument.

compute.outlier.stats vector of \texttt{character} strings, each valid to be used as \texttt{method} argument. Used to specify for which estimators outlier statistics (and warnings) should be produced. Set to empty string if none are required.

warn.limit.reject limit of ratio \#rejected/\#obs in level above \((\geq)\) which a warning is produced. Set to \texttt{NULL} to disable warning.

warn.limit.meanrw limit of the mean robustness per factor level below which \((\leq)\) a warning is produced. Set to \texttt{NULL} to disable warning.

... further arguments to be added as \texttt{list} components to the result, e.g., those to be used in \texttt{.vcov.w}().
Details

The option setting="KS2011" alters the default arguments. They are changed to method = "SMM", psi = "lq", max.it = 500, k.max = 2000, cov = ".v cov.w". The defaults of all the remaining arguments are not changed.

The option setting="KS2014" builds upon setting="KS2011". More arguments are changed to best.r.s = 20, k.fast.s = 2, nResample = 1000. This setting should produce more stable estimates for designs with factors.

By default, and in .Mpsi.tuning.default() and .Mchi.tuning.default().tuning.chi and tuning.psi are set to yield an MM-estimate with breakdown point 0.5 and efficiency of 95% at the normal.

If numeric tuning.chi or tuning.psi are specified, say cc, for psi = "ggw" or "lq", .psi.const(cc, psi) is used, see its help page.

To get the defaults, e.g., .Mpsi.tuning.default(psi) is equivalent to but more efficient than the formerly widely used lmrob.control(psi = psi)$tuning.psi.

These defaults are:

<table>
<thead>
<tr>
<th>psi tuning.chi</th>
<th>tuning.psi</th>
</tr>
</thead>
<tbody>
<tr>
<td>bisquare 1.54764</td>
<td>4.685061</td>
</tr>
<tr>
<td>welsh 0.5773502</td>
<td>2.11</td>
</tr>
<tr>
<td>ggw c(-0.5, 1.5, NA, 0.5)</td>
<td>c(-0.5, 1.5, 0.95, NA)</td>
</tr>
<tr>
<td>lq c(-0.5, 1.5, NA, 0.5)</td>
<td>c(-0.5, 1.5, 0.95, NA)</td>
</tr>
<tr>
<td>optimal 0.4047</td>
<td>1.060158</td>
</tr>
<tr>
<td>hampel c(1.5, 3.5, 8)*0.2119163</td>
<td>c(1.5, 3.5, 8)*0.9014</td>
</tr>
</tbody>
</table>

The values for the tuning constant for the ggw and lq psi functions are specified differently here by a vector with four elements: minimal slope, b (controlling the bend at the maximum of the curve), efficiency, breakdown point. Use NA for an unspecified value of either efficiency or breakdown point, see examples in the tables (above and below). For these table examples, the respective “inner constants” are stored precomputed, see .psi.lqq.findc for more.

The constants for the "hampel" psi function are chosen to have a redescending slope of $-1/3$. Constants for a slope of $-1/2$ would be

<table>
<thead>
<tr>
<th>psi tuning.chi</th>
<th>tuning.psi</th>
</tr>
</thead>
<tbody>
<tr>
<td>&quot;hampel&quot; c(2, 4, 8) * 0.1981319</td>
<td>c(2, 4, 8) * 0.690794</td>
</tr>
</tbody>
</table>

Alternative coefficients for an efficiency of 85% at the normal are given in the table below.

<table>
<thead>
<tr>
<th>psi tuning.psi</th>
</tr>
</thead>
<tbody>
<tr>
<td>bisquare 3.443689</td>
</tr>
<tr>
<td>welsh 1.456</td>
</tr>
<tr>
<td>ggw.lqq c(-0.5, 1.5, 0.85, NA)</td>
</tr>
<tr>
<td>optimal 0.8684</td>
</tr>
<tr>
<td>hampel (-1/3) c(1.5, 3.5, 8)* 0.5704545</td>
</tr>
<tr>
<td>hampel (-1/2) c( 2, 4, 8) * 0.4769578</td>
</tr>
</tbody>
</table>
Value

`.Mchi.tuning.default(psi)` and `.Mpsi.tuning.default(psi)` return a short numeric vector of tuning constants which are defaults for the corresponding psi-function, see the Details. They are based on the named lists `.Mchi.tuning.defaults` and `.Mpsi.tuning.defaults`, respectively.

`lmrob.control()` returns a named list with over twenty components, corresponding to the arguments, where tuning.psi and tuning.chi are typically computed as `.Mpsi.tuning.default(psi)` or `.Mchi.tuning.default(psi)`, respectively.

Author(s)

Matias Salibian-Barrera, Martin Maechler and Manuel Koller

References


See Also

`Mpsi`, etc, for the (fast!) psi function computations; `lmrob`, also for references and examples.

Examples

```r
## Show the default settings:
str(lmrob.control())

## Artificial data for a simple "robust t test":
set.seed(17)
y <- y0 <- rnorm(200)
y[sample(200,20)] <- 100*rnorm(20)
gr <- as.factor(rbinom(200, 1, prob = 1/8))
lmrob(y0 - 0+gr)

## Use Koller & Stahel(2011)'s recommendation but a larger 'max.it':
str(ctrl <- lmrob.control("KS2011", max.it = 1000))

str(.Mpsi.tuning.defaults)
stopifnot(identical(.Mpsi.tuning.defaults,
sapply(names(.Mpsi.tuning.defaults),
          .Mpsi.tuning.default)))

## Containing (names!) all our (pre-defined) redescenders:
str(.Mchi.tuning.defaults)

## Difference between settings:
C11 <- lmrob.control("KS2011")
C14 <- lmrob.control("KS2014")
```
str(C14)
## Apart from `setting` itself, they only differ in three places:
diffC <- names(which(lapply(identical, C11,C14, ignore.environment=TRUE)))
cbind(KS11 = unlist(C11[diffC[-1]]),
       KS14 = unlist(C14[diffC[-1]]))
##
## nResample  500  1000
## best.r.s   2  20
## k.fast.s    1  2

---

**lmrob.fit**

*MM-type estimator for regression*

**Description**

Compute MM-type estimators of regression: An S-estimator is used as starting value, and an M-estimator with fixed scale and redescending psi-function is used from there. Optionally a D-step (Design Adaptive Scale estimate) as well as a second M-step is calculated.

**Usage**

`lmrob.fit(x, y, control, init = NULL, mf = NULL)`

**Arguments**

- **x**
  design matrix \((n \times p)\) typically including a column of 1s for the intercept.
- **y**
  numeric response vector (of length \(n\)).
- **control**
  a list of control parameters as returned by `lmrob.control`, used for both the initial S-estimate and the subsequent M- and D-estimates.
- **init**
  optional list of initial estimates. See Details.
- **mf**
  unused and deprecated.

**Details**

This function is the basic fitting function for MM-type estimation, called by `lmrob` and typically not to be used on its own.

If given, `init` must be a list of initial estimates containing at least the initial coefficients and scale as coefficients and scale. Otherwise it calls `lmrob.S(.)` and uses it as initial estimator.

**Value**

A list with components

- **fitted.values** \(X\beta\), i.e., \(X\times\%\%\) coefficients.
- **residuals** the raw residuals, \(y - \text{fitted.values}\)
- **rweights** robustness weights derived from the final M-estimator residuals (even when not converged).
rank
degree.freedomin - rank

coefficients estimated regression coefficient vector
scale the robustly estimated error standard deviation
cov variance-covariance matrix of coefficients, if the RWLS iterations have converged (and control$ cov is not "none").
control
iter
converged logical indicating if the RWLS iterations have converged.
initS the whole initial S-estimator result, including its own converged flag, see lmrobS (only for MM-estimates).
init A similar list that contains the results of intermediate estimates (not for MM-estimates).

Author(s)
Matias Salibian-Barrera, Martin Maechler and Manuel Koller

See Also
lmrob, lmrobM.fit, lmrobD.fit, lmrobS

Description
To compute least absolute residuals (LAR) or “L1” regression, lmrob.lar implements the routine L1 in Barrodale and Roberts (1974), which is based on the simplex method of linear programming. It is a copy of lmRob.lar (in early 2012) from the robust package.

Usage
lmrob.lar(x, y, control, ...)

Arguments
x numeric matrix for the predictors.
y numeric vector for the response.
control list as returned by lmrob.control().
... (unused but needed when called as init(x,y,ctrl, mf) from lmrob())
Details

This method is used for computing the M-S estimate and typically not to be used on its own.

A description of the Fortran subroutines used can be found in Marazzi (1993). In the book, the main method is named RILARS.

Value

A list that includes the following components:

- **coef**: The L1-estimate of the coefficient vector
- **scale**: The residual scale estimate (mad)
- **resid**: The residuals
- **iter**: The number of iterations required by the simplex algorithm
- **status**: Return status (0: optimal, but non unique solution, 1: optimal unique solution)
- **converged**: Convergence status (always TRUE), needed for `lmrob.fit`.

Author(s)

Manuel Koller

References


See Also

- `rq` from package `quantreg`.

Examples

data(stackloss)
X <- model.matrix(stack.loss ~ ., data = stackloss)
y <- stack.loss
(fm.L1 <- lmrob.lar(X, y))
with(fm.L1, stopifnot(converged,
  status == 1L,
  all.equal(scale, 1.5291576438),
  sum(abs(residuals) < 1e-15) == 4 # p=4 exactly fitted obs.)
}
**Description**

Computes an M-S-estimator for linear regression using the “M-S” algorithm.

**Usage**

```r
lmrob.M.S(x, y, control, mf,
           split = splitFrame(mf, x, control$split.type))
```

**Arguments**

- `x` numeric matrix (a `model.matrix`) of the predictors.
- `y` numeric vector for the response
- `control` list as returned by `lmrob.control`
- `mf` a model frame as returned by `model.frame`
- `split` (optional) list as returned by `splitFrame`.

**Details**

This function is used by `lmrob` and not intended to be used on its own (because an M-S-estimator has too low efficiency 'on its own').

An M-S estimator is a combination of an S-estimator for the continuous variables and an L1-estimator (i.e. an M-estimator with \( \psi(t) = \text{sign}(t) \)) for the categorical variables.

The S-estimator is estimated using a subsampling algorithm. If the model includes interactions between categorical (`factor`) and continuous variables, the subsampling algorithm might fail. In this case, one can choose to assign the interaction to the categorical side of variables rather than to the continuous side. This can be accomplished via the control argument `split.type` or by specifying `split`, see `splitFrame`.

Note that the return status `converged` does not refer to the actual convergence status. The algorithm used does not guarantee convergence and thus true convergence is almost never reached. This is, however, not a problem if the estimate is only used as initial estimate part of an MM or SMDM estimate.

The algorithm sometimes produces the warning message “Skipping design matrix equilibration (dgeequ): row ?? is exactly zero.”. This is just an artifact of the algorithm and can be ignored safely.

**Value**

A list with components

- `coefficients` numeric vector (length \( p \)) of M-S-regression coefficient estimates.
- `scale` the M-S-scale residual estimate
**lmrob.S**  

**Description**  

Computes an S-estimator for linear regression, using the “fast S” algorithm.

**Usage**  

```r
lmrob.S(x, y, control,  
    trace.lev = control$trace.lev,  
    only.scale = FALSE, mf = NULL)
```
Arguments

- **x**: design matrix \((n \times p)\)
- **y**: numeric vector of responses (or residuals for `only.scale=TRUE`).
- **control**: list as returned by `lmrob.control`
- **trace.lev**: integer indicating if the progress of the algorithm should be traced (increasingly); default `trace.lev = 0` does no tracing.
- **only.scale**: logical indicating if only the scale of \(y\) should be computed. In this case, \(y\) will typically contain residuals.
- **mf**: unused and deprecated.

Details

This function is used by `lmrob.fit` and typically not to be used on its own (because an S-estimator has too low efficiency 'on its own').

By default, the subsampling algorithm uses a customized LU decomposition which ensures a non-singular subsample (if this is at all possible). This makes the Fast-S algorithm also feasible for categorical and mixed continuous-categorical data.

One can revert to the old subsampling scheme by setting the parameter `subsampling` in `control` to "simple".

Value

By default (when `only.scale` is false), a list with components

- **coefficients**: numeric vector (length \(p\)) of S-regression coefficient estimates.
- **scale**: the S-scale residual estimate.
- **fitted.values**: numeric vector (length \(n\)) of the fitted values.
- **residuals**: numeric vector (length \(n\)) of the residuals.
- **rweights**: numeric vector (length \(n\)) of the robustness weights.
- **k.iter**: (maximal) number of refinement iterations used.
- **converged**: logical indicating if all refinement iterations had converged.
- **control**: the same list as the `control` argument.

If `only.scale` is true, the computed scale (a number) is returned.

Author(s)

Matias Salibian-Barrera and Manuel Koller; Martin Maechler for minor new options and more documentation.

See Also

`lmrob`, also for references.
Examples

```
set.seed(33)
x1 <- sort(rnorm(30)); x2 <- sort(rnorm(30)); x3 <- sort(rnorm(30))
X. <- cbind(x1, x2, x3)
y <- 10 + X. * c(10*(2:4)) + rnorm(30)/10
y[1] <- 500  # a moderate outlier
X.[2,1] <- 20  # an X outlier
X1 <- cbind(1, X.)

(m.lm <- lm(y ~ X.))
set.seed(12)
m.lmS <- lmrob.S(x=X1, y=y,
   control = lmrob.control(nRes = 20, trace.lev=1)
m.lmS[c("coefficients","scale")]
all.equal(unname(m.lmS$coef), 10 * (1:4), tolerance = 0.005)
stopifnot(all.equal(unname(m.lmS$coef), 10 * (1:4), tolerance = 0.005),
   all.equal(m.lmS$scale, 1/10, tolerance = 0.005))

## only.scale = TRUE: Compute the S scale, given residuals;
s.lmS <- lmrob.S(x=X1, y=residuals(m.lmS), only.scale = TRUE,
   control = lmrob.control(trace.lev = 3))
all.equal(s.lmS, m.lmS$scale) # close: 1.89e-6 [64b Lnx]
```

Description

Los Length of Stay Data

Length of stay for 201 patients that stayed at the University Hospital of Lausanne during the year 2000.

Usage

```
data(los, package="robustbase")
```

Format

Vector of integer values giving the length of stay (days):

```
int [1:201] 16 13 17 4 15 24 59 18 33 8 ...
```

Details

These data may be used to estimate and predict the total resource consumption of this group of patients.

Source

The data were kindly provided by A. Marazzi.

References

See also those for *adjbox*.

Examples

```r
summary(los) # quite skewed, with median(.) = 8
plot(table(los))
boxplot(los, horizontal=TRUE, add=TRUE, col = "red", axes=FALSE)
##-> "outliers" instead of "just skewed"

hist(log(los))
boxplot(log(los), add=TRUE, col=2, border=2, horizontal = TRUE, at = -1)

## Hubert and Vandervieren (2006), p. 15, Fig. 11.
adjbox(los, col = "gray", staplecol="red", outcol = "red",
main = "(Skewness-)Adjusted and original boxplot for 'los' data")
boxplot(los, add = TRUE, staplewex= 0.2, outcex= 0.5, outpch= 4,
staplecol = "blue", outcol = "blue", staplelwd=2)
legend("topright", c("adjbox(los)", "boxplot(los)"),
col=c("red","blue"), lwd = 1:2, bty="n")
```

---

**ltsReg**

*Least Trimmed Squares Robust (High Breakdown) Regression*

Description

Carries out least trimmed squares (LTS) robust (high breakdown point) regression.

Usage

```r
ltsReg(x, ...)
```

## S3 method for class 'formula'

```r
ltsReg(formula, data, subset, weights, na.action,
model = TRUE, x.ret = FALSE, y.ret = FALSE,
contrasts = NULL, offset, ...)
```

## Default S3 method:

```r
ltsReg(x, y, intercept = TRUE, alpha = , nsamp = , adjust = ,
mcd = TRUE, qr.out = FALSE, yname = NULL,
seed = , trace = , use.correction = , wgtFUN = , control = rrcov.control(),
...)
```
ensus

an optional vector specifying a subset of observations to be used in the fitting process.

weights
an optional vector of weights to be used in the fitting process. **NOT USED YET.**

na.action
a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of `options`, and is `na.fail` if that is unset. The “factory-fresh” default is `na.omit`. Another possible value is `NULL`, no action. Value `na.exclude` can be useful.

model, x.ret, y.ret

logicals indicating if the model frame, the model matrix and the response are to be returned, respectively.

contrasts

an optional list. See the contrasts.arg of `model.matrix.default`.

offset

this can be used to specify an *a priori* known component to be included in the linear predictor during fitting. An offset term can be included in the formula instead or as well, and if both are specified their sum is used.

x

a matrix or data frame containing the explanatory variables.

y

the response: a vector of length the number of rows of `x`.

intercept

if true, a model with constant term will be estimated; otherwise no constant term will be included. Default is `intercept = TRUE`.

alpha

the percentage (roughly) of squared residuals whose sum will be minimized, by default 0.5. In general, `alpha` must between 0.5 and 1.

nsamp

number of subsets used for initial estimates or "best" or "exact". Default is `nsamp = 500`. For `nsamp="best"` exhaustive enumeration is done, as long as the number of trials does not exceed 5000. For "exact", exhaustive enumeration will be attempted however many samples are needed. In this case a warning message will be displayed saying that the computation can take a very long time.

adjust

whether to perform intercept adjustment at each step. Since this can be time consuming, the default is `adjust = FALSE`.

mcd

whether to compute robust distances using Fast-MCD.

qr.out

whether to return the QR decomposition (see `qr`); defaults to false.

yname

the name of the dependent variable. Default is `yname = NULL`.

seed

initial seed for random generator, like `.Random.seed`, see `rrcov.control`.

trace

logical (or integer) indicating if intermediate results should be printed; defaults to `FALSE`; values ≥ 2 also produce print from the internal (Fortran) code.

use.correction

whether to use finite sample correction factors. Default is `use.correction=TRUE`.

wgtFUN

a character string or `function`, specifying how the weights for the reweighting step should be computed. Up to April 2013, the only option has been the original proposal in (1999), now specified by `wgtFUN = "@1.original"` (or via control).
control

a list with estimation options - same as these provided in the function specification. If the control object is supplied, the parameters from it will be used. If parameters are passed also in the invocation statement, they will override the corresponding elements of the control object.

... arguments passed to or from other methods.

Details

The LTS regression method minimizes the sum of the \( h \) smallest squared residuals, where \( h > n/2 \), i.e. at least half the number of observations must be used. The default value of \( h \) (when \( \alpha=1/2 \)) is roughly \( n/2 \), more precisely, \( (n+p+1) \times \% \times 2 \) where \( n \) is the total number of observations, but by setting \( \alpha \), the user may choose higher values up to \( n \), where \( h = h(\alpha, n, p) = h.\alpha.n(\alpha, n, p) \). The LTS estimate of the error scale is given by the minimum of the objective function multiplied by a consistency factor and a finite sample correction factor – see Pison et al. (2002) for details. The rescaling factors for the raw and final estimates are returned also in the vectors \( \text{raw.cnp2} \) and \( \text{cnp2} \) of length 2 respectively. The finite sample corrections can be suppressed by setting \( \text{use.correction=FALSE} \). The computations are performed using the Fast LTS algorithm proposed by Rousseeuw and Van Driessen (1999).

As always, the formula interface has an implied intercept term which can be removed either by \( y \sim x - 1 \) or \( y \sim 0 + x \). See \text{formula} for more details.

Value

The function \text{ltsReg} returns an object of class "lts". The \text{summary} method function is used to obtain (and print) a summary table of the results, and \text{plot()}\) can be used to plot them, see the the specific help pages.

The generic accessor functions \text{coefficients}, \text{fitted.values} and \text{residuals} extract various useful features of the value returned by \text{ltsReg}.

An object of class \text{lts} is a \text{list} containing at least the following components:

- \text{crit}\) the value of the objective function of the LTS regression method, i.e., the sum of the \( h \) smallest squared raw residuals.
- \text{coefficients}\) vector of coefficient estimates (including the intercept by default when \( \text{intercept=TRUE} \)), obtained after reweighting.
- \text{best}\) the best subset found and used for computing the raw estimates, with \text{length(best) = quan = h.\alpha.n(\alpha, n, p)}\)
- \text{fitted.values}\) vector like \( y \) containing the fitted values of the response after reweighting.
- \text{residuals}\) vector like \( y \) containing the residuals from the weighted least squares regression.
- \text{scale}\) scale estimate of the reweighted residuals.
- \text{alpha}\) same as the input parameter \( \alpha \).
- \text{quan}\) the number \( h \) of observations which have determined the least trimmed squares estimator.
- \text{intercept}\) same as the input parameter \( \text{intercept} \).
- \text{cnp2}\) a vector of length two containing the consistency correction factor and the finite sample correction factor of the final estimate of the error scale.
raw.coefficients

vector of raw coefficient estimates (including the intercept, when intercept=TRUE).

raw.scale

scale estimate of the raw residuals.

raw.resid

vector like y containing the raw residuals from the regression.

raw.cnp2

a vector of length two containing the consistency correction factor and the finite sample correction factor of the raw estimate of the error scale.

lts.wt

vector like y containing weights that can be used in a weighted least squares. These weights are 1 for points with reasonably small residuals, and 0 for points with large residuals.

raw.weights

vector containing the raw weights based on the raw residuals and raw scale.

method

character string naming the method (Least Trimmed Squares).

X

the input data as a matrix (including intercept column if applicable).

Y

the response variable as a vector.

Note

We strongly recommend using lmrob() instead of ltsReg (See also below)!

Author(s)

Valentin Todorov <valentin.todorov@chello.at>, based on work written for S-plus by Peter Rousseeuw and Katrien van Driessen from University of Antwerp.

References


See Also

lmrob.S() provides a fast S estimator with similar breakdown point as ltsReg() but better efficiency.

For data analysis, rather use lmrob which is based on lmrob.S.

covMcd; summary.lts for summaries.

The generic functions coef, residuals, fitted.
Examples

```r
data(heart)
# Default method works with 'x'-matrix and y-var:
heart.x <- data.matrix(heart[, 1:2]) # the X-variables
heart.y <- heart[, "clength"]
ltsReg(heart.x, heart.y)

data(stackloss)
ltsReg(stack.loss ~ ., data = stackloss)
```

mc

**Medcouple, a Robust Measure of Skewness**

Description

Compute the ‘medcouple’, a robust concept and estimator of skewness. The medcouple is defined as a scaled median difference of the left and right half of distribution, and hence not based on the third moment as the classical skewness.

Usage

```r
mc(x, na.rm = FALSE, doReflect = (length(x) <= 100),
   doScale = TRUE, # <- chg default to 'FALSE'?
   eps1 = 1e-14, eps2 = 1e-15, # << new in 0.93-2 (2018-07..)
   maxit = 100, trace.lev = 0, full.result = FALSE)
```

Arguments

- `x` a numeric vector
- `na.rm` logical indicating how missing values (NAs) should be dealt with.
- `doReflect` logical indicating if the internal MC should also be computed on the reflected sample \(-x\), with final result \(mc.(x) - mc.(\neg x)/2\). This makes sense since the internal MC, \(mc.()\) computes the himedian() which can differ slightly from the median.
- `doScale` logical indicating if the internal algorithm should also scale the data (using the most distant value from the median which is unrobust and numerically dangerous); scaling has been the hardwired default in the original algorithm and in R’s \mc() till summer 2018.
- `eps1, eps2` tolerance in the algorithm; only change with care!
- `maxit` maximal number of iterations; typically a few should be sufficient.
- `trace.lev` integer specifying how much diagnostic output the algorithm (in C) should produce. No output by default, most output for \trace.lev = 5.
- `full.result` logical indicating if the full return values (from C) should be returned as a list via \attr(*, "mcComp").
Value

A number between -1 and 1, which is the medcouple, \( MC(x) \). For \( r \leftarrow mc(x, \text{full.result} = \text{TRUE}, \ldots) \), then \( \text{attr}(r, "\text{mcComp}") \) is a list with components

- \text{medc} \quad \text{the medcouple } mc(x).
- \text{medc2} \quad \text{the medcouple } mc(-x) \text{ if } \text{doReflect} = \text{TRUE}.
- \text{eps} \quad \text{tolerances used.}
- \text{iter, iter2} \quad \text{number of iterations used.}
- \text{converged, converged2} \quad \text{logical specifying “convergence”}.

Convergence Problems

For extreme cases there are convergence problems.

Some of them can be alleviated by “loosening” the tolerances eps1 and eps2.

For others, with peculiar values, notably many almost-ties with the median, it can help extremely to replace \( mc(x, \ast) \) by \( mc(\text{jitter}(x), \ast) \).

Also, the algorithm not only centers the data around the median but also scales them by the extremes which may have a negative effect e.g., when changing an extreme outlier to even more extreme, the result changes wrongly; see the ‘mc10x’ example.

Author(s)

Guy Brys; modifications by Tobias Verbeke and bug fixes and extensions by Manuel Koller and Martin Maechler.

References


See Also

\texttt{qn} for a robust measure of scale (aka “dispersion”), ....

Examples

\begin{verbatim}
mc(1:5) \# 0 for a symmetric sample
xl <- c(1, 2, 7, 9, 10)
mc(xl) \# = -1/3

data(cushny)
mc(cushny) \# 0.125
stopifnot(mc(c(-20, -5, -2:2, 5, 20)) == 0,
\end{verbatim}
milk(x1, doReflect=FALSE) == -m(-x1, doReflect=FALSE),
all.equal(m(x1, doReflect=FALSE), -1/3, tolerance = 1e-12)

```
## Susceptibility of the current algorithm to large outliers :
dX10 <- function(X) c(1:5,7,10,15,25, X) # generate skewed size-10 with 'X'
x <- c(10,20,30, 100^c(1:20))
(mc10x <- vapply(x, function(X) mc(dX10(X)), 1))
## limit X -> Inf should be 7/12 = 0.5833... but that "breaks down a bit" :
plot(x, mc10x, type="b", main = "mc( c(1:5,7,10,15,25, X) )", xlab="X", log="x")
```

---

**milk**

*Daudin’s Milk Composition Data*

Description

Daudin et al.(1988) give 8 readings on the composition of 86 containers of milk. They speak about 85 observations, but this can be explained with the fact that observations 63 and 64 are identical (as noted by Rocke (1996)).

The data set was used for analysing the stability of principal component analysis by the bootstrap method. In the same context, but using high breakdown point robust PCA, these data were analysed by Todorov et al. (1994). Atkinson (1994) used these data for illustration of the forward search algorithm for identifying of multiple outliers.

Usage

data(milk, package="robustbase")

Format

A data frame with 86 observations on the following 8 variables, all but the first measure units in grams / liter.

- X1 density
- X2 fat content
- X3 protein content
- X4 casein content
- X5 cheese dry substance measured in the factory
- X6 cheese dry substance measured in the laboratory
- X7 milk dry substance
- X8 cheese product

Source

References


Examples

data(milk)  # Load the milk dataset
(c.milk <- covMcd(milk))  # Compute the covariance matrix
summarizeRobWeights(c.milk $ mcd.wt)# 19..20 outliers
umilk <- unique(milk)  # Drop the outliers
summary(cumilk <- covMcd(umilk, nsamp = "deterministic")) # 20 outliers

Mpsi

Psi / Chi / Wgt / Rho Functions for *M-Estimation

Description

Compute Psi / Chi / Wgt / Rho functions for M-estimation, i.e., including MM, etc. For definitions and details, please use the vignette “ψ-Functions Available in Robustbase”.

MrhoInf(x) computes ρ(∞), i.e., the normalizing or scaling constant for the transformation from ρ(·) to ρ̃(·), where the latter, aka as χ(·) fulfills ρ̃(∞) = 1 which makes only sense for “redescending” psi functions, i.e., not for “huber”.

Mwgt(x, *) computes ψ(x)/x (fast and numerically accurately).

Usage

Mpsi(x, cc, psi, deriv = 0)
Mchi(x, cc, psi, deriv = 0)
Mwgt(x, cc, psi)
MrhoInf(cc, psi)

.Mwgt.psi1(psi, cc = .Mpsi.tuning.default(psi))

Arguments

x numeric (“abscissa” values) vector, possibly with attributes such as dim or names, etc. These are preserved for the M*() functions (but not the .M() ones).
cc numeric tuning constant, for some psi of length > 1.
psi a string specifying the psi / chi / rho / wgt function; either “huber”, or one of the same possible specifiers as for psi in lmrob.control, i.e. currently, “bisquare”, "1q", "welsh", "optimal", "hampel", or "ggw".
deriv an integer, specifying the order of derivative to consider; particularly, \( \text{Mpsi}(x, *, \text{deriv} = -1) \) is the principal function of \( \psi() \), typically denoted \( \rho() \) in the literature. For some psi functions, currently "huber", "bisquare", "hampel", and "lqq", \( \text{deriv} = 2 \) is implemented, for the other psi's only \( d \in \{-1, 0, 1\} \)

Details

Theoretically, \( \text{Mchi}() \) would not be needed explicitly as it can be computed from \( \text{Mpsi()} \) and \( \text{MrhoInf()} \), namely, by

\[
\text{Mchi}(x, *, \text{deriv} = d) \; \text{==} \; \frac{\text{Mpsi}(x, *, \text{deriv} = d-1)}{\text{MrhoInf}()} \\
\]

for \( d = 0, 1, 2 \) (and '*' containing \( \text{par, psi} \), and equality is in the sense of \( \text{all.equal}(x, y, \text{tol}) \) with a small \( \text{tol} \).

Similarly, \( \text{Mwgt} \) would not be needed strictly, as it could be defined via \( \text{Mpsi}() \), but the explicit definition takes care of \( 0/0 \) and typically is of a more simple form.

For experts, there are slightly even faster versions, \( \text{Mpsi}(), \text{Mwgt}(), \text{etc.} \)

\( \text{Mwgt.psi()} \) mainly a utility for \( \text{nlrob()} \), returns a function with similar semantics as \( \text{psi.hampel, psi.huber, or psi.bisquare} \) from package MASS. Namely, a function with arguments \( (x, \text{deriv}=0) \), which for \( \text{deriv}=0 \) computes \( \text{Mwgt}(x, cc, psi) \) and otherwise computes \( \text{Mpsi}(x, cc, psi, \text{deriv}=	ext{deriv}) \).

\( \text{Mpsi}(), \text{Mchi}(), \text{Mwgt}(), \text{and MrhoInf}() \) are low-level versions of \( \text{Mpsi}(), \text{Mchi}(), \text{Mwgt}(), \) and \( \text{MrhoInf}() \), respectively, and \( \text{psi2ipsi()} \) provides the psi-function integer codes needed for \( \text{psi} \) argument of the \( \text{M*()} \) functions.

For \( \text{psi} = \text{"ggw"} \), the \( \rho() \) function has no closed form and must be computed via numerical integration, apart from 6 special cases including the defaults, see the ‘Details’ in \( \text{help(psi.ggw.findc)} \).

Value

a numeric vector of the same length as \( x \), with corresponding function (or derivative) values.

Author(s)

Manuel Koller, notably for the original C implementation; tweaks and speedup via \( \text{.Call} \) and \( \text{M*()} \) etc by Martin Maechler.

References

See the vignette about “\( \psi \)-Functions Available in Robustbase”.

See Also

\text{psiFunc} and the \text{psi_func} class, both of which provide considerably more on the \text{R} side, but are less optimized for speed.

\text{Mpsi.tuning.default} \text{s}, etc, for tuning constants' defaults \text{for} \text{r} \text{mrob()}, and \text{psi.ggw.findc() utilities} to construct such constants' vectors.
Examples

x <- seq(-5, 7, by=1/8)
matplot(x, cbind(Mpsi(x, 4, "biweight"),
    Mchi(x, 4, "biweight"),
    Mwg(x, 4, "biweight"), type = "l")
abline(h=0, v=0, lty=2, col=adjustcolor("gray", 0.6))

hampelPsi
(ccHa <- hampelPsi @ xtras $ tuningP $ k)
psHa <- hampelPsi@psi(x)

## using Mpsi():
Mp.Ha <- Mpsi(x, cc = ccHa, psi = "hampel")
stopifnot(all.equal(Mp.Ha, psHa, tolerance = 1e-15))

psi.huber <- .Mwg.psi1("huber")
if(getRversion() \> = "3.0.0")
stopifnot(identical(psi.huber, .Mwg.psi1("huber", 1.345),
    ignore.env=TRUE))
curve(psi.huber(x), -3, 5, col=2, ylim = 0:1)
curve(psi.huber(x, deriv=1), add=TRUE, col=3)

## and show that this is indeed the same as MASS::psi.huber():
x <- runif(256, -2,3)
stopifnot(all.equal(psi.huber(x), MASS::psi.huber(x)),
    all.equal(    psi.huber(x, deriv=1),
                as.numeric(MASS::psi.huber(x, deriv=1))))

## and how to get MASS::psi.hampel():
psi.hampel <- .Mwg.psi1("Hampel", c(2,4,8))
x <- runif(256, -4, 10)
stopifnot(all.equal(psi.hampel(x), MASS::psi.hampel(x)),
    all.equal(    psi.hampel(x, deriv=1),
                as.numeric(MASS::psi.hampel(x, deriv=1))))

## "lqq" / "LQQ" and its tuning constants:
ctl0 <- lmrob.control(psi = "lqq", tuning.psi=c(-0.5, 1.5, 0.95, NA))
ctl <- lmrob.control(psi = "lqq", tuning.psi=c(-0.5, 1.5, 0.90, NA))
cntl0$tuning.psi ## keeps the vector _and_ has "constants" attribute:
## [1] -0.5 1.5 0.95 NA
## attr(,"constants")
## [1] 1.4734061 0.9822707 1.5000000
ctl$tuning.psi ## ditto:
## [1] -0.5 1.5 0.9 NA \ .."constants" 1.213726 0.809151 1.5000000
stopifnot(all.equal(Mpsi(0.2, cc = ctl$tuning.psi, psi = ctl$psi),
    c(0, 0.977493, 1.1237), tol = 6e-6))
x <- seq(-4,8, by = 1/16)
## Show how you can use .Mpsi() equivalently to Mpsi()
stopifnot(all.equal( Mpsi(x, cc = ctl$tuning.psi, psi = ctl$psi),
    .Mpsi(x, ccc = attr(ctl$tuning.psi, "constants"),
    ipsi = .psi2ipsi("lqq"))))
stopifnot(all.equal( Mpsi(x, cc = ctl0$tuning.psi, psi = ctl0$psi, deriv=1),
    .Mpsi(x, ccc = attr(ctl0$tuning.psi, "constants"),
    ipsi = .psi2ipsi("lqq"), deriv=1)),
nlrob

Robust Fitting of Nonlinear Regression Models

Description

nlrob fits a nonlinear regression model by robust methods. Per default, by an M-estimator, using iterated reweighted least squares (called “IRLS” or also “IWLS”).

Usage

nlrob(formula, data, start, lower, upper,
      weights = NULL, na.action = na.fail,
      method = c("M", "MM", "tau", "CM", "ml"),
      psi = .Mwgt.psi1("huber", cc=1.345), scale = NULL,
      test.vec = c("resid", "coef", "w"), maxit = 20,
      tol = 1e-06, acc, algorithm = "default", doCov = FALSE, model = FALSE,
      control = if(method == "M") nls.control() else
      nlrob.control(method, optArgs = list(trace=trace), ...),
      trace = FALSE, ...)

## S3 method for class 'nlrob'
fitted(object, ...)
## S3 method for class 'nlrob'
residuals(object, type = , ...)

. Mpsi(x, ccc = attr(ctl@tuning.psi, "constants"),
      ipsi = .psi2lpsi("lqq"),
      deriv=1)))

## M*() preserving attributes :
x <- matrix(x, 32, 8, dimnames=list(paste0("r",1:32), col=letters[1:8]))
comment(x) <- "a vector which is a matrix"
px <- Mpsi(x, cc = cHa, psi = "hampel")
stopifnot(identical(attributes(x), attributes(px)))

## The "optimal" psi exists in two versions "in the litterature": ---
## Maronna et al. 2006, 5.9.1, p.144f:
psi.M2006 <- function(x, c = 0.013)
  sign(x) * pmax(0, abs(x) - c/dnorm(abs(x)))
## and the other is the one in robustbase from 'robust': via Mpsi(..., "optimal")
## Here are both for 95% efficiency:
(c100 <- .Mpsi.tuning.default("optimal"))
c1 <- curve(Mpsi(x, cc = c100, psi="optimal"), -5, 7, n=1001)
c2 <- curve(psi.M2006(x), add=TRUE, n=1001, col=adjustcolor(2,0.4), lwd=2)
abline(0,1, v=0, h=0, lty=3)
## the two psi’s are similar, but really quite different
## a zoom into Maronna et al’s:
c3 <- curve(psi.M2006(x), -.5, 1, n=1001); abline(h=0,v=0, lty=3);abline(0,1, lty=2)
## S3 method for class 'nlrob'
predict(object, newdata, ...)

**Arguments**

- **formula**: a nonlinear formula including variables and parameters of the model, such as
  \( y \sim f(x, \text{theta}) \) (cf. nls). (For some checks: if \( f(.) \) is linear, then we need parentheses, e.g., \( y \sim (a + b \times x) \); (note that \_nlrob.w is not allowed as variable or parameter name))

- **data**: an optional data frame containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which nlrob is called.

- **start**: a named numeric vector of starting parameters estimates, only for method = "M".

- **lower, upper**: numeric vectors of lower and upper bounds; if needed, will be replicated to be as long as the longest of start, lower or upper. For (the default) method = "M", if the bounds are unspecified all parameters are assumed to be unconstrained; also, for method "M", bounds can only be used with the "port" algorithm. They are ignored, with a warning, in cases they have no effect. For all other methods, currently these bounds must be specified as finite values, and one of them must have names matching the parameter names in formula. For methods "CM" and "mtl", the bounds must additionally have an entry named "sigma" as that is determined simultaneously in the same optimization, and hence its lower bound must not be negative.

- **weights**: an optional vector of weights to be used in the fitting process (for intrinsic weights, not the weights used in the iterative (robust) fit). I.e., \( \sum (w \ast e^2) \) is minimized with \( e = \text{residuals} \), \( e_i = y_i - f(xreg_i, \theta) \), where \( f(x, \theta) \) is the nonlinear function, and \( w \) are the robust weights from resid * weights.

- **na.action**: a function which indicates what should happen when the data contain NAs. The default action is for the procedure to fail. If NAs are present, use na.exclude to have residuals with length \( \text{nrow(data)} = \text{length(w)} \), where \( w \) are the weights used in the iterative robust loop. This is better if the explanatory variables in formula are time series (and so the NA location is important). For this reason, na.omit, which leads to omission of cases with missing values on any required variable, is not suitable here since the residuals length is different from nrow(data) = length(w).

- **method**: a character string specifying which method to use. The default is "M", for historical and back-compatibility reasons. For the other methods, primarily see nlrob.algorithms.

  - "M" Computes an M-estimator, using nls(*, weights=*) iteratively (hence, IRLS) with weights equal to \( \psi(r_i)/r_i \), where \( r_i \) is the i-the residual from the previous fit.
  - "MM" Computes an MM-estimator, starting from init, either "S" or "lts".
  - "tau" Computes a Tau-estimator.
  - "CM" Computes a "Constrained M" (= CM) estimator.
  - "mtl" Compute as "Maximum Trimmed Likelihood" (= MTL) estimator.
Note that all methods but "M" are "random", hence typically to be preceded by 
\texttt{set.seed()} in usage, see also \texttt{nlrob.algorithms}.

\texttt{psi} a function (possibly by name) of the form \( g(x, \text{'tuning\ constant(s)'}, \text{deriv}) \) that for \texttt{deriv=0} returns \( \psi(x)/x \) and for \texttt{deriv=1} returns \( \psi'(x) \). Note that tuning constants can \textit{not} be passed separately, but directly via the specification of \texttt{psi}, typically via a simple \texttt{.Mwt.psi1()} call as per default.

Note that this has been a deliberately non-backcompatible change for robustbase version 0.90-0 (summer 2013 – early 2014).

\texttt{scale} when not \texttt{NULL} (default), a positive number specifying a scale kept \textit{fixed} during the iterations (and returned as Scale component).

\texttt{test.vec} character string specifying the convergence criterion. The relative change is tested for residuals with a value of "resid" (the default), for coefficients with "coef", and for weights with "w".

\texttt{maxit} maximum number of iterations in the robust loop.

\texttt{tol} non-negative convergence tolerance for the robust fit.

\texttt{acc} previous name for \texttt{tol}, now deprecated.

\texttt{algorithm} character string specifying the algorithm to use for \texttt{nls}, see there, only when \texttt{method = "M"}. The default algorithm is a Gauss-Newton algorithm.

\texttt{doCov} a logical specifying if \texttt{nlrob()} should compute the asymptotic variance-covariance matrix (see \texttt{vcov}) already. This used to be hard-wired to \texttt{TRUE}; however, the default has been set to \texttt{FALSE}, as \texttt{vcov(obj)} and \texttt{summary(obj)} can easily compute it when needed.

\texttt{model} a \texttt{logical} indicating if the \texttt{model.frame} should be returned as well.

\texttt{control} an optional list of control settings.

\texttt{for method = "M":} settings for \texttt{nls().} See \texttt{nls.control} for the names of the settable control values and their effect.

\texttt{for all methods but "M":} a list, typically resulting from \texttt{nlrob.control(method, *).}

\texttt{trace} logical value indicating if a "trace" of the \texttt{nls} iteration progress should be printed. Default is \texttt{FALSE}.

If \texttt{TRUE}, in each robust iteration, the residual sum-of-squares and the parameter values are printed at the conclusion of each \texttt{nls} iteration. When the "plinear" algorithm is used, the conditional estimates of the linear parameters are printed after the nonlinear parameters.

\texttt{object} an \texttt{R} object of class "nlrob", typically resulting from \texttt{nlrob(…)}.

\texttt{…} for \texttt{nlrob:} only when \texttt{method} is \textit{not} "M", optional arguments for \texttt{nlrob.control}; for other functions: potentially optional arguments passed to the extractor methods.

\texttt{type} a string specifying the \texttt{type} of residuals desired. Currently, "response" and "working" are supported.

\texttt{newdata} a data frame (or list) with the same names as the original data, see e.g., \texttt{predict.nls}.
Details

For method = "M", iterated reweighted least squares ("IRLS" or "IWLS") is used, calling nls(*, weights = \).
where weights \( w_i \) are proportional to \( \psi(r_i/\hat{\sigma}) \).

All other methods minimize differently, and work without nls. See nlrob.algorithms for details.

Value

nlrob() returns an object of S3 class "nlrob", for method = "M" also inheriting from class "nls". (see nls).

It is a list with several components; they are not documented yet, as some of them will probably change. Instead, rather use "accessor" methods, where possible: There are methods (at least) for the generic accessor functions summary(), coefficients() (aka coef()) fitted.values(), residuals(), sigma() and vcov(), the latter for the variance-covariance matrix of the estimated parameters, as returned by coef(), i.e., not including the variance of the errors. For nlrob() results, estimethod() returns the "estimation method", which coincides with the method argument used.

residuals(.), by default type = "response", returns the residuals \( e_i \), defined above as \( e_i = Y_i - f(x_i, \hat{\theta}) \). These differ from the standardized or weighted residuals which, e.g., are assumed to be normally distributed, and a version of which is returned in working.residuals component.

Note

This function (with the only method "M") used to be named rnl and has been in package sfsmisc in the past, but been dropped there.

Author(s)

method = "M": Andreas Ruckstuhl (inspired by rlm() and nls()), in July 1994 for S-plus.
Christian Sangiorzio did the update to R and corrected some errors, from June 2002 to January 2005, and Andreas contributed slight changes and the first methods in August 2005.

method = "MM", etc: Originally all by Eduardo L. T. Conceicao, see nlrob.algorithms:
Since then, the help page, testing, more cleanup, new methods: Martin Maechler.

See Also

nls, rlm.

Examples

DNase1 <- DNase[ DNase$Run == 1, ]

## note that selfstarting models don't work yet %<<< FIXME !!!

##--- without conditional linearity ---

## classical
fmNase1 <- nls( density ~ Asym/(1 + exp(( xmid - log(conc) )/scal ) ),
data = DNase1,
start = list( Asym = 3, xmid = 0, scal = 1 ),
trace = TRUE )

summary( fmNase1 )

## robust
RmN1 <- nlrob( density ~ Asym/(1 + exp(( xmid - log(conc ) /scal ) ) ),
data = DNase1, trace = TRUE,
start = list( Asym = 3, xmid = 0, scal = 1 ))
summary( RmN1 )

## classical
fm2DNase1 <- nls( density ~ 1/(1 + exp(( xmid - log(conc ) /scal ) ) ),
data = DNase1,
start = c( xmid = 0, scal = 1 ),
alg = "plinear", trace = TRUE )

summary( fm2DNase1 )

## robust
frm2DNase1 <- nlrob(density ~ 1/(1 + exp(( xmid - log(conc ) /scal ) ) ),
data = DNase1, start = c( xmid = 0, scal = 1 ),
alg = "plinear", trace = TRUE )

summary( frm2DNase1 )

## Confidence for linear parameter is quite smaller than "Asym" above
c1 <- coef(summary(RmN1))
c2 <- coef(summary(frm2DNase1))
rownames(c2)[rownames(c2) == ".lin"] <- "Asym"
stopifnot(all.equal(c1[,1:2], c2[rownames(c1), 1:2], tol = 0.09)) # 0.07315

### -- new examples -- "moderate outlier"
DN2 <- DNase1
DN2[10,"density"] <- 2*DN2[10,"density"]

fm3DN2 <- nls(density ~ Asym/(1 + exp(( xmid - log(conc ) /scal ) ) ),
data = DN2, trace = TRUE,
start = list( Asym = 3, xmid = 0, scal = 1 ))

## robust
Rm3DN2 <- nlrob(density ~ Asym/(1 + exp(( xmid - log(conc ) /scal ) ) ),
data = DN2, trace = TRUE,
start = list( Asym = 3, xmid = 0, scal = 1 ))
Rm3DN2

summary(Rm3DN2) # -> robustness weight of obs. 10 ~ 0.037
confint(Rm3DN2, method = "Wald")
stopifnot(identical(Rm3DN2$dataClasses,
c(density = "numeric", conc = "numeric")))

## utility function sfsmisc::lseq()

lseq <- function (from, to, length)
2^seq(log2(from), log2(to), length.out = length)

## predict() (and plot):

h.x <- lseq(min(DN2$conc), max(DN2$conc), length = 100)
```r
nDat <- data.frame(conc = h.x)

h.p <- predict(fm3DN2, newdata = nDat)# classical
h.rp <- predict(Rm3DN2, newdata = nDat)# robust

plot(density ~ conc, data=DN2, log="x",
     main = format(formula(fm3DN2)))
lines(h.x, h.p, col="blue")
lines(h.x, h.rp, col="magenta")
legend("topleft", c("classical nls()", "robust nlrob()"),
       lwd = 1, col= c("blue", "magenta"), inset = 0.05)

## See ?nlrob.algorithms for examples

DNase1 <- DNase[DNase$Run == 1,]
form <- density ~ Asym/(1 + exp((xmid -log(conc))/scal))
gMM <- nlrob(form, data = DNase1, method = "MM",
             lower = c(Asym = 0, xmid = 0, scal = 0),
             upper = 3, trace = TRUE)

## "CM" (and "mtl") additionally need bounds for "sigma" :
gCM <- nlrob(form, data = DNase1, method = "CM",
             lower = c(Asym = 0, xmid = 0, scal = 0, sigma = 0),
             upper = c(3,3,3, sigma = 0.8))
summary(gCM)# did fail; note it has NA NA NA (std.err, t val, P val)
stopifnot(identical(fm3DN2$dataClasses, gMM$dataClasses),
          identical( gCM$dataClasses, gMM$dataClasses))

nlrob-algorithms

Description

"MM": Compute an MM-estimator for nonlinear robust (constrained) regression.
"tau": Compute a Tau-estimator for nonlinear robust (constrained) regression.
"CM": Compute a “Constrained M” (=: CM) estimator for nonlinear robust (constrained) regression.
"MTL": Compute a “Maximum Trimmed Likelihood” (=: MTL) estimator for nonlinear robust (constrained) regression.

Usage

## You can *not* call the nlrob(, method = <M>) like this ==> see help(nlrob)
## ------- ------- ----------------------------------------
nlrob.MM(formula, data, lower, upper,
```

### Description

"MM": Compute an MM-estimator for nonlinear robust (constrained) regression.
"tau": Compute a Tau-estimator for nonlinear robust (constrained) regression.
"CM": Compute a “Constrained M” (=: CM) estimator for nonlinear robust (constrained) regression.
"MTL": Compute a “Maximum Trimmed Likelihood” (=: MTL) estimator for nonlinear robust (constrained) regression.

### Usage

## You can *not* call the nlrob(, method = <M>) like this ==> see help(nlrob)
## ------- ------- ----------------------------------------
nlrob.MM(formula, data, lower, upper,
```r
tol = 1e-06,
psi = c("bisquare", "lqs", "optimal", "hampel"),
init = c("S", "lts"),
ctrl = nlrob.control("MM", psi = psi, init = init, fnscale = NULL,
tuning.chi.scale = .psi.conv.cc(psi, .M.chi.tuning.defaults[[psi]]),
tuning.psi.M = .psi.conv.cc(psi, .M.psi.tuning.defaults[[psi]]),
optim.control = list(), optArgs = list(...)),
...

nlrob.tau(formula, data, lower, upper,
tol = 1e-06, psi = c("bisquare", "optimal"),
ctrl = nlrob.control("tau", psi = psi, fnscale = NULL,
tuning.chi.scale = NULL, tuning.chi.tau = NULL,
optArgs = list(...)),
...

nlrob.CM(formula, data, lower, upper,
tol = 1e-06,
psi = c("bisquare", "lqs", "welsh", "optimal", "hampel", "ggw"),
ctrl = nlrob.control("CM", psi = psi, fnscale = NULL,
tuning.chi = NULL, optArgs = list(...)),
...

nlrob.mtl(formula, data, lower, upper,
tol = 1e-06,
ctrl = nlrob.control("mtl", cutoff = 2.5, optArgs = list(...)),
...

Arguments

formula nonlinear regression formula, using both variable names from data and parameter names from either lower or upper.
data data to be used, a data.frame.
lower, upper bounds aka “box constraints” for all the parameters, in the case “CM” and “mtl” these must include the error standard deviation as “sigma”, see nlrob() about its names, etc.
                        Note that one of these two must be a properly “named”, e.g., names(lower) being a character vector of parameter names (used in formula above).
tol numerical convergence tolerance.
psi, init see nlrob.control.
ctrl a list, typically the result of a call to nlrob.control.
tuning.psi.M ...
optim.control ...
optArgs a list of optional arguments for optimization, e.g., trace = TRUE, passed to to the optimizer, which currently must be JDEoptim(.).
... alternative way to pass the optArgs above.
```
Details

Copyright 2013, Eduardo L. T. Conceicao. Available under the GPL (>= 2)

Value

an R object of class "nlrob.<meth>“, basically a list with components

Author(s)

Eduardo L. T. Conceicao; compatibility (to nlrob) tweaks and generalizations, inference, by Martin Maechler.

Source


References


Examples

DNase1 <- DNase[DNase$Run == 1,]
form <- density ~ Asym/(1 + exp(( xmid -log(conc) )/scal ))
pnms <- c("Asym", "xmid", "scal")
set.seed(47) # as these by default use randomized optimization:

fMM <- robustbase::nlrob.MM(form, data = DNase1,
lower = setNames(c(0,0,0), pnms), upper = 3,
## call to nlrob.control to pass 'optim.control':
ctrl = nlrob.control("MM", optim.control = list(trace = 1),
optArgs = list(trace = TRUE)))

## The same via nlrob() {recommended; same random seed to necessarily give the same}:
set.seed(47)
nlrob.control

Control Nonlinear Robust Regression Algorithms

Description

Allow the user to specify details for the different nonlinear robust regression algorithms in nlrob.

Usage

nlrob.control(method, psi = c("bisquare", "lq", "welsh", "optimal", "hampel", "ggw"),
init = c("S", "lts"),
optimizer = "jdeoptim", optArgs = list(),
    ...
)

Arguments

method character string specifying the method
psi string specifying the psi-function which defines the estimator.
init for some methods, currently, "MM" only, a string specifying the initial estimator.
optimizer currently only "jdeoptim" from package DEoptimR.
optArgs a list of optional arguments to the optimizer. Currently, that is JDEoptim from package DEoptimR.

Value

a list with several named components. The contents depend quite a bit on the method.

See Also

nlrob, nlrob.

Examples

str(nlrob.control("MM"))
str(nlrob.control("tau"))
str(nlrob.control("CM"))
str(nlrob.control("mtl"))

---

gMM <- nlrob(form, data = DNase1, method = "MM",
              lower = setNames(c(0, 0, 0), pnms), upper = 3, trace = TRUE)
gMM
summary(gMM)
## and they are the same (apart from 'call' and 'ctrl' and new stuff in gMM):
ni <- names(fMM); ni <- ni[is.na(match(ni, c("call", "ctrl")))]
stopifnot(all.equal(fMM[ni], gMM[ni]))
Description

A typical medium sized environmental data set with hourly measurements of \( NO_x \) pollution content in the ambient air.

Usage

data(NOxEmissions, package="robustbase")

Format

A data frame with 8088 observations on the following 4 variables.

- julday  day number, a factor with levels 373 ... 730, typically with 24 hourly measurements.
- LNOx  log of hourly mean of NOx concentration in ambient air [ppb] next to a highly frequented motorway.
- LNOxEm  log of hourly sum of NOx emission of cars on this motorway in arbitrary units.
- sqrtWS  Square root of wind speed [m/s].

Details

The original data set had more observations, but with missing values. Here, all cases with missing values were omitted (na.omit(.)), and then only those were retained that belonged to days with at least 20 (fully) observed hourly measurements.

Source

René Locher (at ZHAW, Switzerland).

See Also

another NOx dataset, ambientNOxCH.

Examples

data(NOxEmissions)
plot(LNOx ~ LNOxEm, data = NOxEmissions, cex = 0.25, col = "gray30")

# Not run: # these take too much time --
# p = 340  ==> already Least Squares is not fast
(lmNOx <- lm(LNOx ~ ., data = NOxEmissions))
plot(lmNOx) #-> indication of 1 outlier

M.NOx <- MASS::rlm(LNOx ~ ., data = NOxEmissions)
# M-estimation works
## outlierStats

### Description

Simple statistics about observations with robustness weight of almost zero for models that include factor terms. The number of rejected observations and the mean robustness weights are computed for each level of each factor included in the model.

### Usage

```r
outlierStats(object, x = object$x, control = object$control,
epsw = control$eps.outlier, epsx = control$eps.x,
warn.limit.reject = control$warn.limit.reject,
warn.limit.meanrw = control$warn.limit.meanrw)
```

### Arguments

- **object**: object of class "lmrob", typically the result of a call to `lmrob`
- **x**: design matrix
- **control**: list as returned by `lmrob.control`
- **epsw**: limit on the robustness weight below which an observation is considered to be an outlier. Either a numeric(1) or a function that takes the number of observations as an argument.
- **epsx**: limit on the absolute value of the elements of the design matrix below which an element is considered zero. Either a numeric(1) or a function that takes the maximum absolute value in the design matrix as an argument.
- **warn.limit.reject**: limit of ratio \#rejected/\#obs in level above (≥) which a warning is produced. Set to NULL to disable warning.
- **warn.limit.meanrw**: limit of the mean robustness per factor level below which (≤) a warning is produced. Set to NULL to disable warning.

---

```r
## whereas MM-estimation fails:
try(MM.NOx <- MASS::rlm(LNOx ~ ., data = NOxEmissions, method = "MM"))
## namely because S-estimation fails:
try(lts.NOx <- ltsReg(LNOx ~ ., data = NOxEmissions))
try(lmR.NOx <- lmrob (LNOx ~ ., data = NOxEmissions))
## End(Not run)
```
Details

For models that include factors, the fast S-algorithm used by *lmrob* can produce “bad” fits for some of the factor levels, especially if there are many levels with only a few observations. Such a “bad” fit is characterized as a fit where most of the observations in a level of a factor are rejected, i.e., are assigned robustness weights of zero or nearly zero. We call such a fit a “local exact fit”.

If a local exact fit is detected, then we recommend to increase some of the control parameters of the “fast S”-algorithm. As a first aid solution in such cases, one can use setting=“KS2014”, see also *lmrob.control*. This function is called internally by *lmrob* to issue a warning if a local exact fit is detected. The output is available as *ostats* in objects of class "*lmrob" (only if the statistic is computed).

Value

A data frames for each column with any zero element as well as an overall statistic. The data frame consist of the names of the coefficients in question, the number of non-zero observation in that level (N.nonzero), the number of rejected observations (N.rejected), the ratio of rejected observations to the number of observations in that level (Ratio) and the mean robustness weight of all the observations in the corresponding level (Mean.RobWeight).

Author(s)

Manuel Koller

References


See Also

*lmrob.control* for the default values of the control parameters; *summarizeRobWeights*.

Examples

```r
## artificial data example
data <- expand.grid(grp1 = letters[1:5], grp2 = letters[1:5], rep=1:3)
set.seed(101)
data$y <- c(rt(nrow(data), 1))
## compute outlier statistics for all the estimators
control <- lmrob.control(method = "SMDM",
                         compute.outlier.stats = c("S", "MM", "SMD", "SMDM"))
## warning is only issued for some seeds
set.seed(2)
fit1 <- lmrob(y ~ grp1*grp2, data, control = control)
## do as suggested:
fit2 <- lmrob(y ~ grp1*grp2, data, setting = "KS2014")

## the plot function should work for such models as well
plot(fit1)
```
## Description

The total 1981 premium income of pension funds of Dutch firms, for 18 Professional Branches, from de Wit (1982).

## Usage

```r
data(pension, package="robustbase")
```

## Format

A data frame with 18 observations on the following 2 variables.

- **Income**: Premium Income (in millions of guilders)
- **Reserves**: Premium Reserves (in millions of guilders)

## Source


## Examples

```r
data(pension)
plot(pension)

summary(lm.p <- lm(Reserves ~., data=pension))
summary(lmR.p <- lmrob(Reserves ~., data=pension))
summary(lts.p <- ltsReg(Reserves ~., data=pension))
abline(lm.p)
abline(lmR.p, col=2)
abline(lts.p, col=2, lty=2)

## MM: "the" solution is much simpler:

```r
plot(pension, log = "xy")

lm.lp <- lm(log(Reserves) ~ log(Income), data=pension)
lmR.lp <- lmrob(log(Reserves) ~ log(Income), data=pension)
```
Description

This dataset investigates the effect from inorganic and organic Phosphorus in the soil upon the phosphorus content of the corn grown in this soil, from Prescott (1975).

Usage

data(phosphor, package="robustbase")

Format

A data frame with 18 observations on the following 3 variables.

inorg  Inorganic soil Phosphorus
organic  Organic soil Phosphorus
plant  Plant Phosphorus content

Source


Examples

data(phosphor)
plot(phosphor)
summary(lm.phosphor <- lm(plant ~ ., data = phosphor))
summary(lts.phosphor <- ltsReg(plant ~ ., data = phosphor))

phosphor.x <- data.matrix(phosphor[, 1:2])
cPh <- covMcd(phosphor.x)
plot(cPh, "dd")
Pilot-Plant Data

Description

Pilot-Plant data from Daniel and Wood (1971). The response variable corresponds to the acid content determined by titration and the explanatory variable is the organic acid content determined by extraction and weighing. This data set was analyzed also by Yale and Forsythe (1976).

Usage

data(pilot, package="robustbase")

Format

A data frame with 20 observations on the following 2 variables.

x  Organic acid content - extraction
y  Acid content - titration

Source


Examples

data(pilot)
summary(lm.pilot <- lm(y ~ ., data=pilot))

Plot an Object of the "Psi Function" Class

Description

The plot method objects of class psi_func simply visualizes the \( \rho() \), \( \psi() \), and weight functions and their derivatives.

Usage

```r
## S4 method for signature 'psi_func'
plot(x, y,
     which = c("rho", "psi", "Dpsi", "wgt", "Dwgt"),
     main = "full",
     col = c("black", "red3", "blue3", "dark green", "light green"),
     leg.loc = "right", ...)
```
Arguments

- **x**: object of class `psi_func` to be plotted
- **y**: (optional) vector of abscissa values (to plot object at).
- **which**: character vector of slots to be included in plot; by default, all of the slots are included
- **main**: string or logical indicating the kind of plot title; either "full", "short" or FALSE which chooses a full, a short or no main title at all.
- **col**: colors to be used for the different slots
- **leg.loc**: legend placement, see also x argument of `legend`
- **...**: passed to `matplot`

Note

An earlier version had argument `shortMain` which is deprecated now. Use `main = "short"` instead of `shortMain = TRUE`.

If you want to specify your own title, use `main=FALSE`, and a subsequent `title(...)` call.

See Also

`psiFunc()` and the class `psi_func`.

Examples

```r
plot(huberPsi)
plot(huberPsi, which=c("psi", "Dpsi", "wgt"),
     main="short", leg = "topleft")

plot(hampelPsi)
## Plotting aspect ratio = 1:1:
plot(hampelPsi, asp=1, main="short",
     which = c("psi", "Dpsi", "wgt", "Dwgt"))
```

Description

Diagnostic plots for elements of class `lmrob`
Usage

```r
## S3 method for class 'lmrob'
plot(x, which = 1:5,
caption = c("Standardized residuals vs. Robust Distances",
"Normal Q-Q vs. Residuals", "Response vs. Fitted Values",
"Residuals vs. Fitted Values", "Sqrt of abs(Residuals) vs. Fitted Values"),
panel = if(add.smooth) panel.smooth else points,
sub.caption = deparse(x$call), main = "",
compute.MD = TRUE,
ask = prod(par("mfcol")) < length(which) && dev.interactive(),
id.n = 3, labels.id = names(residuals(x)), cex.id = 0.75,
label.pos = c(4,2), qqline = TRUE, add.smooth = getOption("add.smooth"),
..., p=0.025)
```

Arguments

- `x`: an object as created by `lmrob`
- `which`: integer number between 1 and 5 to specify which plot is desired
- `caption`: Caption for the different plots
- `panel`: panel function. The useful alternative to `points, panel.smooth` can be chosen by `add.smooth = TRUE`
- `main`: main title
- `sub.caption`: sub titles
- `compute.MD`: logical indicating if the robust Mahalanobis distances should be recomputed, using `covMcd()` when needed, i.e., if `which` contains 1.
- `ask`: waits for user input before displaying each plot
- `id.n`: number of points to be labelled in each plot, starting with the most extreme.
- `labels.id`: vector of labels, from which the labels for extreme points will be chosen. NULL uses observation numbers.
- `cex.id`: magnification of point labels.
- `label.pos`: positioning of labels, for the left half and right half of the graph respectively.
- `qqline`: logical indicating if a `qqline()` should be added to the normal Q-Q plot.
- `add.smooth`: logical indicating if a smoother should be added to most plots; see also `panel` above.
- `...`: optional arguments for `par, title, etc.`
- `p`: threshold for distance-distance plot

Details

If `compute.MD = TRUE` and the robust Mahalanobis distances need to be computed, they are stored (“cached”) with the object `x` when this function has been called from top-level.

References

Robust diagnostic plots as in Rousseeuw and van Zomeren (1990), see ‘References’ in `ltsPlot`.
Robust LTS Regression Diagnostic Plots

Description

Four plots (selectable by which) are currently provided:

1. a plot of the standardized residuals versus their index,
2. a plot of the standardized residuals versus fitted values,
3. a Normal Q-Q plot of the standardized residuals, and
4. a regression diagnostic plot (standardized residuals versus robust distances of the predictor variables).

Usage

```r
## S3 method for class 'lts'
plot(x, which = c("all","rqq","rindex","rfit","rdiag"),
     classic=FALSE, ask=(which=="all" && dev.interactive()), id.n, ...)
```

Arguments

- `x` a lts object, typically result of ltsReg.
- `which` string indicating which plot to show. See the Details section for a description of the options. Defaults to "all".
- `classic` whether to plot the classical distances too. Default is FALSE.
- `ask` logical indicating if the user should be asked before each plot, see `par(ask=.)`. Defaults to which == "all" && `dev.interactive()`.
id.n  number of observations to be identified by a label starting with the most extreme. Default is the number of identified outliers (can be different for the different plots - see Details).

...  other parameters to be passed through to plotting functions.

Details

This function produces several plots based on the robust and classical regression estimates. Which of them to select is specified by the attribute `which`. The possible options are:

`rqq`: Normal Q-Q plot of the standardized residuals;

`rindex`: plot of the standardized residuals versus their index;

`rfit`: plot of the standardized residuals versus fitted values;

`rdiag`: regression diagnostic plot.

The normal quantile plot produces a normal Q-Q plot of the standardized residuals. A line is drawn which passes through the first and third quantile. The id.n residuals with largest distances from this line are identified by labels (the observation number). The default for id.n is the number of regression outliers (lts.wt==0).

In the Index plot and in the Fitted values plot the standardized residuals are displayed against the observation number or the fitted value respectively. A horizontal dashed line is drawn at 0 and two solid horizontal lines are located at +2.5 and -2.5. The id.n residuals with largest absolute values are identified by labels (the observation number). The default for id.n is the number regression outliers (lts.wt==0).

The regression diagnostic plot, introduced by Rousseeuw and van Zomeren (1990), displays the standardized residuals versus robust distances. Following Rousseeuw and van Zomeren (1990), the horizontal dashed lines are located at +2.5 and -2.5 and the vertical line is located at the upper 0.975 percent point of the chi-squared distribution with p degrees of freedom. The id.n residuals with largest absolute values and/or largest robust Mahalanobis distances are identified by labels (the observation number). The default for id.n is the number of all outliers: regression outliers (lts.wt==0) + leverage (bad and good) points (RD > 0.975 percent point of the chi-squared distribution with p degrees of freedom).

References


See Also

covPlot
**Examples**

```r
data(hbk)
lts <- ltsReg(y ~ ., data = hbk)
lts
plot(lts, which = "rqq")
```

---

**Description**

Shows the Mahalanobis distances based on robust and classical estimates of the location and the covariance matrix in different plots. The following plots are available:

- index plot of the robust and mahalanobis distances
- distance-distance plot
- Chisquare QQ-plot of the robust and mahalanobis distances
- plot of the tolerance ellipses (robust and classic)
- Scree plot - Eigenvalues comparison plot

**Usage**

```r
## S3 method for class 'mcd'
plot(x,  
    which = c("all", "dd", "distance", "qqchi2",  
              "tolEllipsePlot", "screeplot"),
    classic = FALSE, ask = (which=="all" && dev.interactive()),
    cutoff, id.n, labels.id = rownames(x$x), cex.id = 0.75,
    label.pos = c(4,2), tol = 1e-7, ...)

covPlot(x,  
    which = c("all", "dd", "distance", "qqchi2",  
              "tolEllipsePlot", "screeplot"),
    classic = FALSE, ask = (which == "all" && dev.interactive()),
    m.cov = covMcd(x),
    cutoff = NULL, id.n, labels.id = rownames(x), cex.id = 0.75,
    label.pos = c(4,2), tol = 1e-07, ...)
```
Arguments

- **x**: For the `plot()` method, a `mcd` object, typically result of `covMcd`. For `covPlot()`, the numeric data matrix such as the `X` component as returned from `covMcd`.
- **which**: string indicating which plot to show. See the Details section for a description of the options. Defaults to "all".
- **classic**: whether to plot the classical distances too. Defaults to `FALSE`.
- **ask**: logical indicating if the user should be asked before each plot, see `par(ask=.)`. Defaults to `FALSE` & `dev.interactive()`.
- **cutoff**: the cutoff value for the distances.
- **id.n**: number of observations to be identified by a label. If not supplied, the number of observations with distance larger than `cutoff` is used.
- **labels.id**: vector of labels, from which the labels for extreme points will be chosen. `NULL` uses observation numbers.
- **cex.id**: magnification of point labels.
- **label.pos**: positioning of labels, for the left half and right half of the graph respectively (used as `text(..., pos=+)`).
- **tol**: tolerance to be used for computing the inverse, see `solve`. Defaults to `tol = 1e-7`.
- **m.cov**: an object similar to those of class "mcd"; however only its components `center` and `cov` will be used. If missing, the MCD will be computed (via `covMcd()`).
- **...**: other parameters to be passed through to plotting functions.

Details

These functions produce several plots based on the robust and classical location and covariance matrix. Which of them to select is specified by the attribute `which`. The `plot` method for "mcd" objects is calling `covPlot()` directly, whereas `covPlot()` should also be useful for plotting other (robust) covariance estimates. The possible options are:

- **distance**: index plot of the robust distances
- **dd**: distance-distance plot
- **qqchi2**: a qq-plot of the robust distances versus the quantiles of the chi-squared distribution
- **tolEllipsePlot**: a tolerance ellipse plot, via `tolEllipsePlot()`
- **screeplot**: an eigenvalues comparison plot - screeplot

The Distance-Distance Plot, introduced by Rousseeuw and van Zomeren (1990), displays the robust distances versus the classical Mahalanobis distances. The dashed line is the set of points where the robust distance is equal to the classical distance. The horizontal and vertical lines are drawn at values equal to the cutoff which defaults to square root of the 97.5% quantile of a chi-squared distribution with `p` degrees of freedom. Points beyond these lines can be considered outliers.
possumDiv

References


See Also
tolEllipsePlot

Examples

data(Animals, package = "MASS")
brain <- Animals[c(1:24, 26:25, 27:28),]
mcd <- covMcd(log(brain))

plot(mcd, which = "distance", classic = TRUE)# 2 plots
plot(mcd, which = "dd")
plot(mcd, which = "tolEllipsePlot", classic = TRUE)
op <- par(mfrow = c(2,3))
plot(mcd) ## -> which = "all" (5 plots)
par(op)

## same plots for another robust Cov estimate:
data(hbk)
hbk.x <- data.matrix(hbk[, 1:3])
cOGK <- covOGK(hbk.x, n.iter = 2, sigmamu = scaleTau2,
               weight.fn = hard.rejection)
covPlot(hbk.x, m.cov = cOGK, classic = TRUE)

---

possumDiv  Possum Diversity Data

Description

Possum diversity data: As issued from a study of the diversity of possum (arboreal marsupials) in the Montane ash forest (Australia), this dataset was collected in view of the management of hardwood forest to take conservation and recreation values, as well as wood production, into account.

The study is fully described in the two references. The number of different species of arboreal marsupials (possum) was observed on 151 different 3ha sites with uniform vegetation. For each site the nine variable measures (see below) were recorded. The problem is to model the relationship between diversity and these other variables.

Usage

data(possumDiv, package = "robustbase")
Format

Two different representations of the same data are available:

possumDiv is a data frame of 151 observations of 9 variables, where the last two are factors, eucalyptus with 3 levels and aspect with 4 levels.

possum.mat is a numeric (integer) matrix of 151 rows (observations) and 14 columns (variables) where the last seven ones are 0-1 dummy variables, three (E.*) are coding for the kind of eucalyptus and the last four are 0-1 coding for the aspect factor.

The variables have the following meaning:

**Diversity** main variable of interest is the number of different species of arboreal marsupial (possum) observed, with values in 0:5.

**Shrubs** the number of shrubs.

**Stumps** the number of cut stumps from past logging operations.

**Stags** the number of stags (hollow-bearing trees).

**Bark** bark index (integer) vector reflecting the quantity of decorticating bark.

**Habitat** an integer score indicating the suitability of nesting and foraging habitat for Leadbeater’s possum.

**BAcacia** a numeric vector giving the basal area of acacia species.

**eucalyptus** a 3-level *factor* specifying the species of eucalypt with the greatest stand basal area.

This has the same information as the following three variables

**E.regnans** 0-1 indicator for Eucalyptus regnans

**E.delegatensis** 0-1 indicator for Eucalyptus deleg.

**E.nitens** 0-1 indicator for Eucalyptus nitens

**aspect** a 4-level *factor* specifying the aspect of the site. It is the same information as the following four variables.

**NW-NE** 0-1 indicator

**NW-SE** 0-1 indicator

**SE-SW** 0-1 indicator

**SW-NW** 0-1 indicator

Source


References


See also the references in *glmrob*.

### Examples

```r
data(possumDiv)
head(possum.mat)

str(possumDiv)
## summarize all variables as multilevel factors:
summary(as.data.frame(lapply(possumDiv, function(v)
    if(is.integer(v)) factor(v) else v)))

## Following Cantoni & Ronchetti (2001), JASA, p.1026 f.:% cf. .../tests/poisson-ex.R
pdfit <- glmrob(Diversity ~ ., data = possumDiv, family=poisson, tcc = 1.6, weights.on.x = "hat", acc = 1e-15)
summary(pdfit)
summary(pdf2 <- update(pdfFit, ~ . - Shrubs))
summary(pdf3 <- update(pdf2, ~ . - eucalyptus))
summary(pdf4 <- update(pdf3, ~ . - Stumps))
summary(pdf5 <- update(pdf4, ~ . - BAcaica))
summary(pdf6 <- update(pdf5, ~ . - aspect))# too much ..
anova(pdfit, pdf3, pdf4, pdf5, pdf6, test = "QD") # indeed,
## indeed, the last simplification is too much
possumD.2 <- within(possumDiv, levels(aspect)[1:3] <- rep("other", 3))
## and use this binary 'aspect' instead of the 4-level one:
summary(pdf5.1 <- update(pdf5, data = possumD.2))

if(FALSE) # not ok, as formally not nested.
anova(pdf5, pdf5.1)

summarizeRobWeights(weights(pdf5.1, type="rob"), eps = 0.73)
##-> "outliers" (1, 59, 110)
wrob <- setNames(weights(pdf5.1, type="rob"), rownames(possumDiv))
head(sort(wrob))
```

---

**predict.glmrob**  
*Predict Method for Robust GLM ("glmrob") Fits*

### Description

Obtains predictions and optionally estimates standard errors of those predictions from a fitted robust generalized linear model (GLM) object.
predict.glmrob

Usage

```r
## S3 method for class 'glmrob'
predict(object, newdata = NULL,
type = c("link", "response", "terms"), se.fit = FALSE,
dispersion = NULL, terms = NULL, na.action = na.pass, ...)
```

Arguments

- **object**: a fitted object of class inheriting from "glmrob".
- **newdata**: optionally, a data frame in which to look for variables with which to predict. If omitted, the fitted linear predictors are used.
- **type**: the type of prediction required. The default is on the scale of the linear predictors; the alternative "response" is on the scale of the response variable. Thus for a default binomial model the default predictions are of log-odds (probabilities on logit scale) and type = "response" gives the predicted probabilities. The "terms" option returns a matrix giving the fitted values of each term in the model formula on the linear predictor scale. The value of this argument can be abbreviated.
- **se.fit**: logical switch indicating if standard errors are required.
- **dispersion**: the dispersion of the GLM fit to be assumed in computing the standard errors. If omitted, that returned by `summary` applied to the object is used.
- **terms**: with type="terms" by default all terms are returned. A character vector specifies which terms are to be returned
- **na.action**: function determining what should be done with missing values in `newdata`. The default is to predict NA.
- **...**: optional further arguments, currently simply passed to `predict.lmrob()`.

Value

If `se = FALSE`, a vector or matrix of predictions. If `se = TRUE`, a list with components

- **fit**: Predictions
- **se.fit**: Estimated standard errors
- **residual.scale**: A scalar giving the square root of the dispersion used in computing the standard errors.

Author(s)

Andreas Ruckstuhl

See Also

`glmrob()` to fit these robust GLM models, `residuals.glmrob()` and other methods; `predict.lm()`, the method used for a non-robust fit.
predict.lmrob

Examples

data(carrots)
## simplistic testing & training:
i.tr <- sample(24, 20)
fm1 <- glmrob(cbind(success, total-success) ~ logdose + block,
              family = binomial, data = carrots, subset = i.tr)

predict(fm1, carrots[-i.tr, ])


predict(fm1, carrots[-i.tr, ],
        type="response", se = TRUE)


data(vaso)
Vfit <- glmrob(Y ~ log(Volume) + log(Rate), family=binomial, data=vaso)
newd <- expand.grid(Volume = (V. <- seq(.5, 4, by = 0.5)),
                    Rate = (R. <- seq(.25, 4, by = 0.25)))

p <- predict(Vfit, newd)

filled.contour(V., R., matrix(p, length(V.), length(R.)),
               main = "predict(glmrob(., data=vaso))", xlab="Volume", ylab="Rate")


describe predict.lmrob Predict method for Robust Linear Model ("lmrob") Fits

Description

Predicted values based on robust linear model object.

Usage

## S3 method for class 'lmrob'
predict(object, newdata, se.fit = FALSE,
        scale = NULL, df = NULL,
        interval = c("none", "confidence", "prediction"), level = 0.95,
        type = c("response", "terms"), terms = NULL,
        na.action = na.pass, pred.var = res.var/weights, weights = 1, ...)

Arguments

object an object of class inheriting from "lmrob"

newdata an optional data frame in which to look for variables with which to predict. If
          omitted, the fitted values are used.

se.fit a switch indicating if standard errors are required.

scale scale parameter for std.err. calculation

df degrees of freedom for scale
predict.lmrob

interval type of interval calculation.
level tolerance/confidence level
type Type of prediction (response or model term).
terms if type="terms", which terms (default is all terms)
na.action function determining what should be done with missing values in newdata. The default is to predict NA.
pred.var the variance(s) for future observations to be assumed for prediction intervals. See 'Details'.
weights variance weights for prediction. This can be a numeric vector or a one-sided model formula. In the latter case, it is interpreted as an expression evaluated in newdata

... further arguments passed to or from other methods.

Details

Note that this lmrob method for predict is closely modeled after the method for lm(), predict.lm, maybe see there for caveats with missing value treatment.

The prediction intervals are for a single observation at each case in newdata (or by default, the data used for the fit) with error variance(s) pred.var. This can be a multiple of res.var, the estimated value of $\sigma^2$: the default is to assume that future observations have the same error variance as those used for fitting. If weights is supplied, the inverse of this is used as a scale factor. For a weighted fit, if the prediction is for the original data frame, weights defaults to the weights used for the model fit, with a warning since it might not be the intended result. If the fit was weighted and newdata is given, the default is to assume constant prediction variance, with a warning.

Value

predict.lmrob produces a vector of predictions or a matrix of predictions and bounds with column names fit, lwr, and upr if interval is set. If se.fit is TRUE, a list with the following components is returned:

fit vector or matrix as above
se.fit standard error of predicted means
residual.scale residual standard deviations
df degrees of freedom for residual

Author(s)

Andreas Ruckstuhl

See Also

lmrob and the (non-robust) traditional predict.lm method.
predict.lmrob

Examples

```r
## Predictions --- artificial example -- closely following example(predict.lm)

set.seed(5)

n <- length(x <- sort(c(round(rnorm(25), 1), 20)))

y <- x + rnorm(n)

i0 <- c(sample(n-1, 3), n)

y[i0] <- y[i0] + 10*rcauchy(i0)

p.ex <- function(...)
{
  plot(y ~ x, ...) ; abline(0,1, col="sky blue")

  points(y ~ x, subset=i0, col="red", pch=2)

  abline(lm (y ~ x), col = "gray40")

  abline(lmrob(y ~ x), col = "forest green")

  legend("topleft", c("true", "Least Squares", "robust"),
          col = c("sky blue", "gray40", "forest green"), lwd=1.5, bty="n")
}

p.ex()

fm <- lmrob(y ~ x)

predict(fm)

new <- data.frame(x = seq(-3, 10, 0.25))

str(predict(fm, new, se.fit = TRUE))

pred.x.plim <- predict(fm, new, interval = "prediction")

pred.w.clim <- predict(fm, new, interval = "confidence")

pmat <- cbind(pred.x.clim, pred.x.plim)

matlines(new$x, pmat, lty = c(1,2,3,3)) # add to first plot

## show zoom-in region:
rect(xleft = -3, ybottom = -20, xright = 10, ytop = 40,
     lty = 3, border="orange4")

## now zoom in:

p.ex(xlim = c(-3,10), ylim = c(-20, 40))

matlines(new$x, pmat, lty = c(1,2,3,3))

box(lty = 3, col="orange4", lwd=3)

legend("bottom", c("fit", "lwr CI", "upr CI", "lwr Pred.I", "upr Pred.I"),
        col = 1:5, lty=c(1,2,2,3,3), bty="n")

## Prediction intervals, special cases
## The first three of these throw warnings

w <- 1 + x^2

fit <- lmrob(y ~ x)

wfit <- lmrob(y ~ x, weights = w)

predict(fit, interval = "prediction")

predict(wfit, interval = "prediction")

predict(wfit, new, interval = "prediction")

predict(wfit, new, interval = "prediction", weights = (new$x)^2) -> p.w2

p.w2

stopifnot(identical(p.w2, ## the same as using formula:
                      predict(wfit, new, interval = "prediction", weights = -x^2)))
```
### psi.findc

*Find Tuning Constant(s) for "lqq" and "ggw" Psi Functions*

#### Description

Find psi function tuning constant sets for "LQQ" and "GGW" psi (ψ) functions by specifying largest descent (minimal slope), efficiency and or breakdown point.

`.psi.const()` is called from `lmrob.control()` to set the tuning constants for psi and chi for "LQQ" and "GGW" psi. Unless the specified tuning constants are from fixed small set where the computations are stored precomputed, `.psi.const()` calls the corresponding `.psi.<psi>.findc()`.

---

### print.lmrob

*Print Method for Objects of Class "lmrob"*

#### Description

Print method for elements of class "lmrob".

#### Usage

```r
## S3 method for class 'lmrob'
print(x, digits = max(3, getOption("digits") - 3), ...)
```

#### Arguments

- `x` an R object of class `lmrob`, typically created by `lmrob`.
- `digits` number of digits for printing, see `digits` in `options`.
- `...` potentially more arguments passed to methods.

#### See Also

`lmrob`, `summary.lmrob`, `print` and `summary`.

#### Examples

```r
data(coleman)
( m1 <- lmrob(Y ~ ., data=coleman) ) # -> print.lmrob() method
```

---
psi.findc

Usage

.psi.ggw.findc(ms, b, eff = NA, bp = NA,
subdivisions = 100L,
rel.tol = .Machine$double.eps^0.25, abs.tol = rel.tol,
tol = .Machine$double.eps^0.25, ms.tol = tol/64, maxiter = 1000)

.psi.lqq.findc(ms, b.c, eff = NA, bp = NA,
interval = c(0.1, 4), subdivisions = 100L,
rel.tol = .Machine$double.eps^0.25, abs.tol = rel.tol,
tol = .Machine$double.eps^0.25, maxiter = 1000)

.psi.const(cc, psi)

Arguments

ms number, the minimal slope, typically negative.
b, b.c number, specifying b or b/c for "ggw" or "lqq" respectively.
eff a number (or NA), the desired efficiency, in [0, 1] of the estimator. If NA, bp must be specified as valid number.
bp a number (or NA), the desired breakdown point of the estimator, in [0, 1].
interval for finding c via uniroot().
subdivisions passed to integrate().
rel.tol, abs.tol relative and absolute tolerance for integrate().
tol relative tolerance for uniroot().
ms.tol relative tolerance for the internal .psi.ggw.finda(), eventually passed to optimize inside (internal) .psi.ggw.mxs().
maxiter maximal number of iterations for uniroot().
cc (for .psi.const()): numeric vector of length 4, containing all constants c(ms, b*, eff, bp), where b* = b for "ggw" and b* = b.c for "lqq", and one of (eff, bp) is NA.
psi a string, either "ggw" or "lqq".

Details

For some important special cases, the result of .psi.*.findc() are stored precomputed for efficiency reasons. These cases are (the defaults for tuning.chi and tuning.psi respectively in lmrob.control()'s result,

```
tuning.chi       tuning.psi
 c(-0.5, 1.5, NA, 0.5)  c(-0.5, 1.5, 0.95, NA)
```

and for "ggw" additionally, these four cases:

```
tuning.chi       tuning.psi
 c(-0.5, 1.5, NA, 0.5)  c(-0.5, 1.5, 0.85, NA)
c(-0.5, 1, NA, 0.5) c(-0.5, 1, 0.95, NA)
```
c(-0.5, 1, 0.85, NA)

Note that for "ggw", exactly these 2 + 4 = 6 cases also allow fast \( \rho \) and \( \chi \) (aka \( \tilde{\rho}(\cdot) \), see \texttt{Mchi}), function evaluations. For all other tuning constant settings, \texttt{rho()} evaluations are based on numerical integration via \texttt{R}'s own \texttt{Rdqags()} C function (part of \texttt{R}'s official API).

**Value**

a \texttt{numeric} vector of constants, for "1qq" or "ggw" psi functions, respectively:

"1qq": \((b, c, s) = (b/c * c, c, s = 1 - min.slope)\),

"ggw": \((0, a, b, c, \rho(\infty))\).

\texttt{.psi.const(cc, psi)} returns the argument \texttt{cc} with the above constant vectors as attribute "constants", in the case of \texttt{psi = "1qq"} in all cases (since \texttt{robustbase} version >= 0.93), for \texttt{psi = "ggw"} only in the non-standard cases.

**Author(s)**

Manuel Koller (original) and Martin Maechler (arguments, export, docs).

**References**

See the vignette about “\( \psi \)-Functions Available in Robustbase”.

**See Also**

\texttt{Mpsi()} etc for the psi function definitions; \texttt{.Mpsi.tuning.defaults}, etc, for tuning constants’ defaults for \texttt{lmrob()}.

**Examples**

```r
(c.ge95 <- .psi.ggw.findc(ms = -0.5, b = 1.5, eff = 0.95))
(c.ge90 <- .psi.ggw.findc(ms = -0.5, b = 1.5, eff = 0.90))
(c.gb50 <- .psi.ggw.findc(ms = -0.5, b = 1.5, bp = 0.50))
stopifnot(all.equal(c.ge95, c(0, 1.386362, 1.5, 1.0628199, 4.777893), tol = 1e-5),
  all.equal(c.ge90, c(0, 1.0282811, 1.5, 0.87086259, 3.2075233), tol = 1e-5),
  all.equal(c.gb50, c(0, 0.20367394, 1.5, 0.29591308, 0.37033962), tol = 1e-5))

(cl.e.95 <- .psi.1qq.findc(ms = -0.5, b.c = 1.5, eff = .95))
(cl.b.50 <- .psi.1qq.findc(ms = -0.5, b.c = 1.5, bp = .50))
stopifnot(all.equal(cl.e.95, c(1.4734061, 0.98227073, 1.5), tol = 1e-5),
  all.equal(cl.b.50, c(0.40154568, 0.26769712, 1.5), tol = 1e-5))
```
psiFunc

Constructor for Objects "Psi Function" Class

Description

psiFunc(...) is a convenience interface to new("psi_func", ...), i.e. for constructing objects of class "psi_func".

Usage

psiFunc(rho, psi, wgt, Dpsi, Dwgt, Erho = NULL, Epsi2 = NULL, EDpsi = NULL, name, ...)

huberPsi
hampelPsi

Arguments

rho, psi, wgt, Dpsi, Dwgt
each a function of x and tuning parameters typically. Specification of Dwgt is optional.

Erho, Epsi2, EDpsi
see psi_func, and note that these may change in the future.

name
Name of \(\psi\)-function used for printing.

...
potential further arguments for specifying tuning parameter names and defaults.

Author(s)

Martin Maechler

See Also

The description of class psi_func.

Examples

plot(huberPsi) # => shows "all" (as an object with a smart plot() method)

## classical (Gaussian / "least-squares") psi (trivial):
F1 <- function(x, .) rep.int(1, length(x))
FF <- function(.) rep.int(1, length(.))
cPsi <- psiFunc(rho = function(x, .) x^2 / 2, psi = function(x, .) x, 
wgt = F1, Dpsi = F1, 
Erho = function(.) rep.int(1/2, length(.)),
Epsi2 = FF, EDpsi = FF, name = "classic", . = Inf)

show(cPsi)
plot(cPsi)
## is the same as the limit of Huber's:
plot(chgDefaults(huberPsi, k = Inf))
## Hampel's psi and rho:

```r
H.38 <- chgDefaults(hampelPsi, k = c(1.5, 3.5, 8))
k. <- H.38$xtras$tuningPS$k ; k. <- as.vector(outer(c(-1,1), k.))
c.t <- adjustcolor("skyblue3", .8)
.ax.k <- function(side) { abline(h=0, v=0, lty=2)
  axis(side, at = k., labels=formatC(k., pos=0, col=c.t, col.axis=c.t) )
} op <- par(mfrow=c(2,1), mgp = c(1.5, .6, 0), mar = .6+c(2,2,1,.5))
curve(H.38@psi(x), -10, 10, col=2, lwd=2, n=512)
lines(H.38@psi(x), -10, 10, col=2, lwd=2, n=512); .ax.k(1)
curve(H.38@rho(x), -10, 10, col=2, lwd=2, n=512); abline(h=0, v=0, lty=2)
lines(k., H.38@rho(k.), type = "h", lty=3, col=c.t); .ax.k(1)
title(expression("Hampel's " ~~~ psi(x) ~~ "and" ~~ rho(x) ~~ " functions"))
par(op)
```

## Not the same, but similar, directly using the plot() method:

```r
plot(H.38)
```

---

**psi_func-class**

### Class of "Psi Functions" for M-Estimation

#### Description

The class "psi_func" is used to store $\psi$ functions for M-estimation. In particular, an object of the class contains $\rho(x)$ ($\rho$), its derivative $\psi(x)$ ($\psi$), the weight function $\psi^2(x)/x$, and first derivative of $\psi$, $Dpsi = \psi'(x)$.

#### Objects from the Class

Objects can be created by calls of the form `new("psi_func", ...)` but preferably by `psiFunc(...)`.

#### Slots

- **rho**: the $\rho()$ function, an object of class "functionX". This is used to formulate the objective function; $\rho()$ can be regarded as generalized negative log-likelihood.
- **psi**: $\psi()$ is the derivative of $\rho$, $\psi(x) = Dpsi(x)$; also of class "functionX".
- **wgt**: The weight function $\psi(x)/x$, of class "functionX".
- **Dpsi**: the derivative of $\psi$, $Dpsi(x) = \psi'(x)$; of class "functionX".
- **Dwgt**: the derivative of the weight function, of class "functionX", is generated automatically if `psiFunc` constructor is used.
- **tDef**: named numeric vector of tuning parameter default values.
- **Erho**: A function of class "functionXal" for computing $E[\rho(X)]$ when $X$ is standard normal $\mathcal{N}(0,1)$.
- **EpsiR**: A function of class "functionXal" for computing $E[\psi^2(X)]$ when $X$ is standard normal.
- **EDpsi**: A function of class "functionXal" for computing $E[\psi'(X)]$ when $X$ is standard normal.
- **name**: Name of $\psi$-function used for printing.
- **xtras**: Potentially further information.
Methods

Currently, only chgDefaults(), plot() and show().

Author(s)

Martin Maechler

See Also

psiFunc.

Examples

str(huberPsi, give.attr = FALSE)

plot(hampelPsi)# calling the plot method (nicely showing "all" !)

| pulpfiber | Pulp Fiber and Paper Data |

Description

Measurements of aspects pulp fibers and the paper produced from them. Four properties of each are measured in sixty-two samples.

Usage

data(pulpfiber, package="robustbase")

Format

A data frame with 62 observations on the following 8 variables.

X1 numeric vector of arithmetic fiber length
X2 numeric vector of long fiber fraction
X3 numeric vector of fine fiber fraction
X4 numeric vector of zero span tensile
Y1 numeric vector of breaking length
Y2 numeric vector of elastic modulus
Y3 numeric vector of stress at failure
Y4 numeric vector of burst strength
Details

Cited from the reference article: The dataset contains measurements of properties of pulp fibers and the paper made from them. The aim is to investigate relations between pulp fiber properties and the resulting paper properties. The dataset contains \( n = 62 \) measurements of the following four pulp fiber characteristics: arithmetic fiber length, long fiber fraction, fine fiber fraction, and zero span tensile. The four paper properties that have been measured are breaking length, elastic modulus, stress at failure, and burst strength.

The goal is to predict the \( q = 4 \) paper properties from the \( p = 4 \) fiber characteristics.

Author(s)

port to R and this help page: Martin Maechler

Source


References


Examples

data(pulpfiber)
str(pulpfiber)
pairs(pulpfiber, gap=.1)
## 2 blocks of 4 ..
c1 <- cov(pulpfiber)
cR <- covMcd(pulpfiber)
## how different are they: The robust estimate has more clear high correlations:
symnum(cov2cor(c1))
symnum(cov2cor(cR$ cov))

Description

Compute the robust scale estimator \( Q_n \), an efficient alternative to the MAD.

See the references for more.
Usage

Qn(x, constant = 2.21914, finite.corr = missing(constant))

s_Qn(x, mu.too = FALSE, ...)

Arguments

x numeric vector of observations.
constant number by which the result is multiplied; the default achieves consistency for normally distributed data. Note that until Nov. 2010, “thanks” to a typo in the very first papers, a slightly wrong default constant, 2.2219, was used instead of the correct one which is equal to 1 / (sqrt(2) * qnorm(5/8)) (as mentioned already on p.1277, after (3.7) in Rousseeuw and Croux (1993)).

If you need the old slightly off version for historical reproducibility, you can use Qn.old().

Note that the relative difference is only about 1 in 1000, and that the correction should not affect the finite sample corrections for \( n \leq 9 \).

finite.corr logical indicating if the finite sample bias correction factor should be applied. Defaults to TRUE unless constant is specified.
mu.too logical indicating if the \( \text{median}(x) \) should also be returned for \( s_{Qn}() \).
...
potentially further arguments for \( s_{Qn}() \) passed to Qn().

Details

As the (default, consistency) constant needed to be corrected, the finite sample correction has been based on a much more extensive simulation, and on a 3rd or 4th degree polynomial model in \( 1/n \) for odd or even \( n \), respectively.

Value

Qn() returns a number, the \( Q_n \) robust scale estimator, scaled to be consistent for \( \sigma^2 \) and i.i.d. Gaussian observations, optionally bias corrected for finite samples.

s_Qn(x, mu.too=TRUE) returns a length-2 vector with location (\( \mu \)) and scale; this is typically only useful for \( \text{covOGK}() \), \( \text{sigmamu} = s_{Qn}() \).

Author(s)

Original Fortran code: Christophe Croux and Peter Rousseeuw <rousse@wins.uia.ac.be>.
Port to C and R: Martin Maechler, <maechler@R-project.org>

References


About the typo in the constant:
Christophe Croux (2010) Private e-mail, Fri Jul 16, w/ Subject Re: Slight inaccuracy of Qn implementation ......

See Also

mad for the ‘most robust’ but much less efficient scale estimator; Sn for a similar faster but less efficient alternative. Finally, scaleTau2 which some consider “uniformly” better than Qn or competitors.

Examples

```r
set.seed(153)
x <- sort(c(rnorm(80), rt(20, df = 1)))
s_Qn(x, mu.too = TRUE)
Qn(x, finite.corr = FALSE)
```

---

**r6pack**

*Robust Distance based observation orderings based on robust "Six pack"*

**Description**

Compute six initial robust estimators of multivariate location and “scatter” (scale); then, for each, compute the distances $d_{ij}$ and take the $h (h > n/2)$ observations with smallest distances. Then compute the statistical distances based on these $h$ observations.

Return the indices of the observations sorted in increasing order.

**Usage**

```r
r6pack(x, h, full.h, scaled = TRUE, scalefn = rrcov.control()$scalefn)
```

**Arguments**

- `x` n x p data matrix
- `h` integer, typically around (and slightly larger than) $n/2$.
- `full.h` logical specifying if the full (length n) observation ordering should be returned; otherwise only the first $h$ are. For .detmed(), full.h=FALSE is typical.
- `scaled` logical indicating if the data x is already scaled; if false, we apply x <- doScale(x, median, scalefn)
- `scalefn` a function(u) to compute a robust univariate scale of u.
Details

The six initial estimators are

1. Hyperbolic tangent of standardized data
2. Spearman correlation matrix
3. Tukey normal scores
4. Spatial sign covariance matrix
5. BACON
6. Raw OGK estimate for scatter

Value

a $h' \times 6$ matrix of observation indices, i.e., with values from 1,...,n. If full.h is true, $h' = n$, otherwise $h' = h$.

Author(s)

Valentin Todorov, based on the original Matlab code by Tim Verdonck and Mia Hubert. Martin Maechler for tweaks (performance etc), and full.h.

References


See Also

covMcdf(*, nsamp = "deterministic"); CovSest(*, nsamp = "sdet") from package rrcov.

Examples

data(pulpfiber)
dim(m. pulp <- data.matrix(pulpfiber)) # 62 x 8
dim(fr6 <- r6pack(m. pulp, h = 40, full.h= FALSE)) # h x 6 = 40 x 6
dim(fr6F <- r6pack(m. pulp, h = 40, full.h= TRUE )) # n x 6 = 62 x 6
stopifnot(identical(fr6, fr6F[1:40,]))
Description

The data were supplied by A. Frery. They are a part of a synthetic aperture satellite radar image corresponding to a suburb of Munich. Provided are coordinates and values corresponding to three frequency bands for each of 1573 pixels.

Usage

data(radarImage, package="robustbase")

Format

A data frame with 1573 observations on the following 5 variables.

- X.coord a numeric vector
- Y.coord a numeric vector
- Band.1 a numeric vector
- Band.2 a numeric vector
- Band.3 a numeric vector

Source


Examples

data(radarImage)
plot(Y.coord ~ X.coord, data = radarImage)

## The 8 "clear" outliers (see also below)
ii8 <- c(1548:1549, 1553:1554, 1565:1566, 1570:1571)
outF <- 1+(seq_len(nrow(radarImage)) %in% ii8)
pairs(radarImage[, 3:5], main = "radarImage (n = 1573)",
col = outF, pch=outF)

## Finding outliers -----------------------------------------------

set.seed(1)
system.time(cc.ri <- covMcd(radarImage))# ~ 0.1 sec
## check for covMcd() consistency:
i10 <- as.integer(c(262, 450:451, 480:481, 509, 535, 542, 597, 643, 669, 697, 803:804, 832:834,
862:864, 892, 989, 1123, 1145, 1223:1224, 1232:1233, 1249:1250, 1267, 1303,
1347, 1357, 1375, 1411, 1419:1420, 1443, 1453, 1504, 1510:1512,
Description

Compute the rank of a matrix \( A \) in simple way, based on the SVD, \( \text{svd()} \), and “the same as Matlab”.

Usage

\[
\text{rankMM}(A, \text{tol} = \text{NULL}, sv = \text{svd}(A, 0, 0)\$d)
\]

Arguments

- **A**: a numerical matrix, maybe non-square. When \( sv \) is specified, only \( \text{dim}(A) \) is made use of.
- **tol**: numerical tolerance (compared to singular values). By default, when \( \text{NULL} \), the tolerance is determined from the maximal value of \( sv \) and the computer epsilon.
- **sv**: vector of *non-increasing* singular values of \( A \), (to be passed if already known).

Value

an integer from the set \( 0 : \min(\text{dim}(A)) \).

Author(s)

Martin Maechler, Date: 7 Apr 2007

See Also

There are more sophisticated proposals for computing the rank of a matrix; for a couple of those, see \texttt{rankMatrix} in the \texttt{Matrix} package.
Examples

```r
rankmm <- function(n) { i <- seq_len(n); 1/outer(i - 1L, i, "+") }

hilbert(4)
H12 <- hilbert(12)
rankmm(H12)  # 11 - numerically more realistic
rankmm(H12, tol=0)  # -> 12

# explanation :
round(log10(svd(H12, 0,0)$d), 1)
```

residuals.glmrob  
Residuals of Robust Generalized Linear Model Fits

Description

Compute residuals of a fitted glmrob model, i.e., robust generalized linear model fit.

Usage

```r
## S3 method for class 'glmrob'
residuals(object, type = c("deviance", "pearson", "working", "response", "partial"), ...)
```

Arguments

- **object**: an object of class glmrob, typically the result of a call to glmrob.
- **type**: the type of residuals which should be returned. The alternatives are: "deviance" (default), "pearson", "working", "response", and "partial".
- **...**: further arguments passed to or from other methods.

Details

The references in glm define the types of residuals: Davison & Snell is a good reference for the usages of each.

The partial residuals are a matrix of working residuals, with each column formed by omitting a term from the model.

The residuals (S3) method (see methods) for glmrob models has been modeled to follow closely the method for classical (non-robust) glm fitted models. Possibly, see its documentation, i.e., residuals.glm, for further details.

References

See those for the classical GLM’s, glm.
rrcov.control

Control Settings for covMcd and ltsReg

Description

Auxiliary function for passing the estimation options as parameters to the estimation functions.

Usage

rrcov.control(alpha = 1/2, method = c("covMcd", "covComed", "ltsReg"),
              nsamp = 500, nmini = 300, kmini = 5,
              seed = NULL, tolSolve = 1e-14,
              scalefn = "hrv2012", maxcsteps = 200,
              trace = FALSE,
              wgtFUN = "01.original", beta,
              use.correction = identical(wgtFUN, "01.original"),
              adjust = FALSE)
Arguments

- **alpha**
  This parameter controls the size of the subsets over which the determinant is minimized, i.e., $\alpha \cdot n$ observations are used for computing the determinant. Allowed values are between 0.5 and 1 and the default is 0.5.

- **method**
  a string specifying the “main” function for which `rrcov.control()` is used. This currently only makes a difference to determine the default for beta.

- **nsamp**
  number of subsets used for initial estimates or "best" or "exact". Default is $\text{nsamp} = 500$. If nsamp="best" exhaustive enumeration is done, as far as the number of trials do not exceed 5000. If nsamp="exact" exhaustive enumeration will be attempted however many samples are needed. In this case a warning message will be displayed saying that the computation can take a very long time.

- **nmini, kmini**
  for `covMcd`: For large $n$, the algorithm splits the data into maximally $k_{mini}$ subsets of targeted size $n_{mini}$. See `covMcd` for more details.

- **seed**
  initial seed for R’s random number generator; see `.Random.seed` and the description of the seed argument in `lmrob.control`.

- **tolSolve**
  numeric tolerance to be used for inversion (`solve`) of the covariance matrix in `mahalanobis`.

- **scalefn**
  (for deterministic `covMcd()`) a character string or function for computing a robust scale estimate. The current default "hrv2012" uses the recommendation of Hubert et al (2012); see `covMcd` for more.

- **maxcsteps**
  integer specifying the maximal number of concentration steps for the deterministic MCD.

- **trace**
  logical or integer indicating whether to print intermediate results. Default is `trace = FALSE`.

- **wgtFUN**
  a character string or function, specifying how the weights for the reweighting step should be computed, see `ltsReg`, `covMcd` or `covComed`, respectively. The default is specified by "01.original", as the resulting weights are 0 or 1. Alternative string specifications need to match names (.wgtFUN.covMcd) - which currently is experimental.

- **beta**
  a quantile, experimentally used for some of the prespecified wgtFUNs, see e.g., `.wgtFUN.covMcd` and `.wgtFUN.covComed`.

- **use.correction**
  whether to use finite sample correction factors. Defaults to TRUE.

- **adjust**
  (for `ltsReg()`) whether to perform intercept adjustment at each step. Because this can be quite time consuming, the default is `adjust = FALSE`.

Value

A list with components, as the parameters passed by the invocation

Author(s)

Valentin Todorov
See Also

For details, see the documentation about `ltsReg` and `covMcd`, respectively.

Examples

```r
data(Animals, package = "MASS")
brain <- Animals[c(1:24, 26:25, 27:28),]
data(hbk)
hbk.x <- data.matrix(hbk[, 1:3])

ctrl <- rrcov.control(alpha=0.75, trace=TRUE)
covMcd(hbk.x, control = ctrl)
covMcd(log(brain), control = ctrl)
```

salinity                     Salinity Data

Description

This is a data set consisting of measurements of water salinity (i.e., its salt concentration) and river discharge taken in North Carolina's Pamlico Sound, recording some bi-weekly averages in March, April, and May from 1972 to 1977. This dataset was listed by Ruppert and Carroll (1980). In Carrol and Ruppert (1985) the physical background of the data is described. They indicated that observations 5 and 16 correspond to periods of very heavy discharge and showed that the discrepant observation 5 was masked by observations 3 and 16, i.e., only after deletion of these observations it was possible to identify the influential observation 5.

This data set is a prime example of the *masking effect*.

Usage

```r
data(salinity, package="robustbase")
```

Format

A data frame with 28 observations on the following 4 variables (in parentheses are the names used in the 1980 reference).

- **X1**: Lagged Salinity (‘SALLAG’)
- **X2**: Trend (‘TREND’)
- **X3**: Discharge (‘H2OFLOW’)
- **Y**: Salinity (‘SALINITY’)

Note

The `boot` package contains another version of this salinity data set, also attributed to Ruppert and Carroll (1980), but with two clear transcription errors, see the examples.
**scaleTau2**

**Robust Tau-Estimate of Scale**

**Description**

Computes the robust \( \tau \)-estimate of univariate scale, as proposed by Maronna and Zamar (2002); improved by a consistency factor.
Usage

scaleTau2(x, c1 = 4.5, c2 = 3.0, consistency = TRUE, sigma0 = median(x.), mu.too = FALSE)

Arguments

- **x**: numeric vector
- **c1, c2**: non-negative numbers, specifying cutoff values for the biweighting of the mean and the rho function respectively.
- **consistency**: logical indicating if the consistency correction factor (for the scale) should be applied.
- **sigma0**: the initial scale estimate \( s_0 \), defaulting to the MAD; may be set to a positive value when the MAD is zero.
- **mu.too**: logical indicating if both location and scale should be returned or just the scale (when mu.too=FALSE as by default).

Details

First, \( s_0 := \text{MAD} \), i.e. the equivalent of \( \text{mad}(x, \text{constant}=1) \) is computed. Robustness weights \( w_i := w_{c1}(x_i - \text{med}(X))/s_0 \) are computed, where \( w_c(u) = \max(0, (1 - (u/c)^2)^2) \). The robust location measure is defined as \( \mu(X) := (\sum_i w_i x_i)/(\sum_i w_i) \), and the robust \( \tau(\tau) \)-estimate is \( s(X)^2 := s_0^2 + (1/n) \sum_i \rho_{c2}((x_i - \mu(X))/s_0) \), where \( \rho_c(u) = \min(c^2, u^2) \).

scaleTau2(*, consistency=FALSE) returns \( s(X) \), whereas this value is divided by its asymptotic limit when consistency = TRUE as by default.

Note that for \( n = \text{length}(x) = 2 \), all equivariant scale estimates are proportional, and specifically, scaleTau2(x, consistency=FALSE) == mad(x, constant=1). See also the reference.

Value

- numeric vector of length one (if mu.too is FALSE as by default) or two (when mu.too = TRUE) with robust scale or (location,scale) estimators \( \hat{s}(x) \) or \( (\hat{\mu}(x), \hat{s}(x)) \).

Author(s)

Original by Kjell Konis with substantial modifications by Martin Maechler.

References


See Also

Sn, Qn, mad; further covOGK for which scaleTau2 was designed.
Examples

```r
x <- c(1:7, 1000)
sd(x) # non-robust std.deviation
scaleTau2(x)
scaleTau2(x, mu.too = TRUE)

if(doExtras <- robustbase::doExtras()) {
  set.seed(11)
  ## show how much faster this is, compared to Qn
  x <- sample(c(rnorm(1e6), rt(5e5, df=3)))
  (system.time(Qn <- Qn(x)))  ## 2.04 [2017-09, lynne]
  (system.time(S2x <- scaleTau2(x))) ## 0.25 (ditto)
  cbind(Qn = Qn, sTau2 = S2x)
}##   Qn  sTau2
## 1.072556 1.071258
```

---

**SiegselsEx**

**Siegel's Exact Fit Example Data**

**Description**

A small counterexample data set devised by Andrew Siegel. Six (out of nine) data points lie on the line \( y = 0 \) such that some robust regression estimators exhibit the "exact fit" property.

**Usage**

```r
data(SiegselsEx, package="robustbase")
```

**Format**

A data frame with 9 observations on the following 2 variables.

- x a numeric vector
- y a numeric vector

**Source**

Emerson and Hoaglin (1983, p.139)

**References**

Examples

```r
data(SiegelsEx)
plot(SiegelsEx, main = "Siegel's example for 'exact fit'")
abline(lm(y ~ x, data = SiegelsEx))
abline(MASS::lqs(y ~ x, data = SiegelsEx, method = "lms"), col = 2)
legend("topright", leg = c("lm", "LMS"), col=1:2, lwd=1, inset = 1/20)
```

---

**sigma**  
*Extract 'Sigma' - Standard Deviation of Errors for Robust Models*

**Description**

Extract the estimated standard deviation of the errors, the “residual standard deviation” (misnomed also “residual standard error”) from a fitted model.

**Usage**

```r
# S3 method for class 'lmrob'
sigma(object, ...)
```

**Arguments**

- `object`  a fitted model.
- `...`     additional, optional arguments. (None are used in our methods)

**Details**

For $\mathbb{R} \leq 3.2.x$, we provide an (S3) generic function (as e.g., package `lme4`) and methods for `lmrob`, `nlsrob`, and `nls`.

From $\mathbb{R} \geq 3.3.0$, we provide methods for our `lmrob` and `nlrob` models.

**Value**

the residual standard error as a scalar

**Examples**

```r
m.cl <- lm(Y ~ ., data=coleman)
if(getRversion() >= "3.3.0") sigma(m.cl) else summary(m.cl)$sigma
sigma(m1 <- lmrob(Y ~ ., data=coleman) )
sigma(m2 <- lmrob(Y ~ ., data=coleman, setting = "KS2014") )
```
smoothWgt

Smooth Weighting Function - Generalized Biweight

Description

“The Biweight on a Stick” — Compute a smooth (when \( h > 0 \)) weight function typically for computing weights from large (robust) “distances” using a piecewise polynomial function which in fact is a 2-parameter generalization of Tukey’s 1-parameter “biweight”.

Usage

smoothWgt(x, c, h)

Arguments

- \( x \) numeric vector of abscissa values
- \( c \) “cutoff”, a typically positive number.
- \( h \) “bandwidth”, a positive number.

Details

Let \( w(x; c, h) := \text{smoothWgt}(x, c, h) \). Then,

\[
\begin{align*}
w(x; c, h) &= 0 \quad \text{if } |x| \geq c + h/2, \\
w(x; c, h) &= 1 \quad \text{if } |x| \leq c - h/2, \\
w(x; c, h) &= ((1 - |x| - (c - h/2))^2)^2 \quad \text{if } c - h/2 < |x| < c + h/2,
\end{align*}
\]

\( \text{smoothWgt()} \) is scale invariant in the sense that

\[
w(\sigma x; \sigma c, \sigma h) = w(x; c, h),
\]

when \( \sigma > 0 \).

Value

a numeric vector of the same length as \( x \) with weights between zero and one. Currently all attributes including \( \text{dim} \) and \( \text{names} \) are dropped.

Author(s)

Martin Maechler

See Also

\( \text{Mwgt}(...) \), \( \text{psi = "bisquare"} \) of which \( \text{smoothWgt()} \) is a generalization, and \( \text{Mwgt}(...) \), \( \text{psi = "optimal"} \) which looks similar for larger \( c \) with its constant one part around zero, but also has only one parameter.
Examples

```r
## a somewhat typical picture:
curve(smoothWgt(x, c=3, h=1), -5, 7, n = 1000)

csW <- curve(smoothWgt(x, c=1/2, h=1), -2, 2) # cutoff 1/2, bandwidth 1
## Show that the above is the same as
## Tukey's "biweight" or "bi-square" weight function:
bw <- function(x) pmax(0, (1 - x^2)^2)

cbw <- curve(bw, col=adjustcolor(2, 1/2), lwd=2, add=TRUE)
cMw <- curve(Mwgt(x, c=1,"biweight"), col=adjustcolor(3, 1/2), lwd=2, add=TRUE)

stopifnot(# proving they are all the same:
  all.equal(csW, cbw, tol=1e-15),
  all.equal(csW, cMw, tol=1e-15))
```

---

### Description

Compute the robust scale estimator $S_n$, an efficient alternative to the MAD.

### Usage

```r
Sn(x, constant = 1.1926, finite.corr = missing(constant))

s_Sn(x, mu.too = FALSE, ...)
```

### Arguments

- `x` numeric vector of observations.
- `constant` number by which the result is multiplied; the default achieves consistency for normally distributed data.
- `finite.corr` logical indicating if the finite sample bias correction factor should be applied. Default to TRUE unless constant is specified.
- `mu.too` logical indicating if the median(x) should also be returned for `s_Sn()`.
- `...` potentially further arguments for `s_Sn()` passed to `Sn()`.

### Details

............ FIXME ........

### Value

`Sn()` returns a number, the $S_n$ robust scale estimator, scaled to be consistent for $\sigma^2$ and i.i.d. Gaussian observations, optionally bias corrected for finite samples.

`s_Sn(x, mu.too=TRUE)` returns a length-2 vector with location ($\mu$) and scale; this is typically only useful for `covOGK(*)`.
**splitFrame**

**Split Continuous and Categorical Predictors**

**Description**

Splits the design matrix into categorical and continuous predictors. Categorical variables are variables that are factors or ordered factors.

**Usage**

```r
splitFrame(mf, x = model.matrix(mt, mf),
           type = c("f", "fi", "fii"))
```

**Arguments**

- `mf`: model frame (as returned by `model.frame`).
- `x`: (optional) design matrix, defaulting to the derived `model.matrix`.
- `type`: a character string specifying the split type (see details).

**Examples**

```r
x <- c(1:10, 100+1:9) # 9 outliers out of 19
Sn(x)
Sn(x, c=1)# 9
Sn(x[1:18], c=1)# 9
set.seed(153)
x <- sort(c(rnorm(80), rt(20, df = 1)))
s_Sn(x, mu.too=TRUE)
```
splitFrame

Details

Which split type is used can be controlled with the setting split.type in \texttt{lmrob.control}.

There are three split types. The only differences between the types are how interactions between categorical and continuous variables are handled. The extra types of splitting can be used to avoid Too many singular resamples errors.

Type "f", the default, assigns only the intercept, categorical and interactions of categorical variables to \(x_1\). Interactions of categorical and continuous variables are assigned to \(x_2\).

Type "fi" assigns also interactions between categorical and continuous variables to \(x_1\).

Type "fii" assigns not only interactions between categorical and continuous variables to \(x_1\), but also the (corresponding) continuous variables themselves.

Value

A list that includes the following components:

\begin{itemize}
  \item \texttt{x1} design matrix containing only categorical variables
  \item \texttt{x1.idx} logical vectors of the variables considered categorical in the original design matrix
  \item \texttt{x2} design matrix containing the continuous variables
\end{itemize}

Author(s)

Manuel Koller

References


See Also

\texttt{lmrob.MS}

Examples

data(education)
education <- within(education, Region <- factor(Region))

\begin{verbatim}
## no interactions -- same split for all types:
fm1 <- lm(Y ~ Region + X1 + X2 + X3, education)
split <- splitFrame(fm1$model)
str(split)

## with interactions:
fm2 <- lm(Y ~ Region:X1:X2 + X1*X2, education)
s1 <- splitFrame(fm2$model, type="f")
s2 <- splitFrame(fm2$model, type="fi")
s3 <- splitFrame(fm2$model, type="fii")
cbind(s1$x1.idx,
\end{verbatim}
starsCYG

Hertzsprung-Russell Diagram Data of Star Cluster CYG OB1

Description

Data for the Hertzsprung-Russell Diagram of the Star Cluster CYG OB1, which contains 47 stars in the direction of Cygnus, from C.Doom. The first variable is the logarithm of the effective temperature at the surface of the star (Te) and the second one is the logarithm of its light intensity (L/L_0).

In the Hertzsprung-Russell diagram, which is the scatterplot of these data points, where the log temperature is plotted from left to right, two groups of points are seen: the majority which tend to follow a steep band and four stars in the upper corner. In the astronomy the 43 stars are said to lie on the main sequence and the four remaining stars are called “giants” (the points 11, 20, 30, 34).

Usage

data(starsCYG, package="robustbase")

Format

A data frame with 47 observations on the following 2 variables

log.Te  Logarithm of the effective temperature at the surface of the star (Te).
log.light  Logarithm of its light intensity (L/L_0)

Source


Examples

data(starsCYG)
plot(starsCYG)
cst <- covMcd(starsCYG)
lm.stars <- lm(log.light ~ log.Te, data = starsCYG)
summary(lm.stars)
plot(lm.stars)
lts.stars <- ltsReg(log.light ~ log.Te, data = starsCYG)
plot(lts.stars)
steamUse  

Steam Usage Data (Excerpt)

Description

The monthly use of steam (Steam) in a factory may be modeled and described as function of the operating days per month (Operating.Days) and mean outside temperature per month (Temperature).

Usage

data("steamUse", package="robustbase")

Format

A data frame with 25 observations on the following 9 variables.

Steam: regression response \( Y \), the pounds of steam used monthly.

fattyAcid: pounds of Real Fatty Acid in storage per month.

glycerine: pounds of crude glycerine made.

wind: average wind velocity in miles per hour (a numeric vector).

days: an integer vector with number of days of that month, i.e., in 28..31.

op.days: the number of operating days for the given month (integer).

freeze.d: the number of days below 32 degrees Fahrenheit (= 0°C (C=Celsius) = freezing temperature of water).

temperature: a numeric vector of average outside temperature in Fahrenheit (F).

startups: the number of startups (of production in that month).

Details

No further information is given in Draper and Smith, about the place and exact years of the measurements, though some educated guesses should be possible, see the examples.

Source

Data from Draper and Smith, 1st ed, 1966; appendix A.

A version of this has been used in teaching at SfS ETH Zurich, since at least 1996, https://stat.ethz.ch/Teaching/Datasets/NDK/dsteam.dat

The package aprean3 contains all data sets from the 3rd edition of Draper and Smith (1998), and this data set with variable names x1 . . . x10 (x9 being wind+2, hence extraneous).

References

summarizeRobWeights

Print a Nice "summary" of Robustness Weights

### Description

Print a nice “summary” about a numeric vector of robustness weights. Observations with weights around zero are marked as outliers.

#### Usage

```r
summarizeRobWeights(w, digits =getOption("digits"),
                    header = "Robustness weights:",
                    eps = 0.1 / length(w), eps1 = 1e-3, ...)
```
summary.glmrob

Arguments

- **w**: numeric vector of robustness weights.
- **digits**: digits to be used for printing.
- **header**: string to be printed as header line.
- **eps**: numeric tolerance \( \epsilon \): values of \( w \) with \( |w_i| < \epsilon/n \) are said to be outliers.
- **eps1**: numeric tolerance: values of \( w \) with \( |1 - w_i| < \epsilon_1 \) are said to have weight ‘\( \approx \)’.
- **...**: potential further arguments, passed to `print()`.

Value

none; the function is used for its side effect of printing.

Author(s)

Martin Maechler

See Also

The `summary` methods for `lmrob` and `glmrob` make use of `summarizeRobWeights()`.

Our methods for `weights()`, `weights.lmrob(*, type="robustness")` and `weights(glmrob(*, type="robustness")`.

Examples

```r
w <- c(1,1,1,0,1,1,1,0,1,1,.9999,.99999,.5,.6,1e-12)
summarizeRobWeights(w) # two outside \( \approx (0,1) \)
summarizeRobWeights(w, eps1 = 5e-5)# now three outside \( (0,1) \)

## See the summary(<lmrob>) outputs
```

---

**summary.glmrob**  
*Summarizing Robust Fits of Generalized Linear Models*

Description

The `summary` method for class "glmrob" summarizes robust fits of (currently only discrete) generalized linear models.

Usage

```r
## S3 method for class 'glmrob'
summary(object, correlation = FALSE, symbolic.cor = FALSE, ...)
## S3 method for class 'glmrob'
vcov(object, ...)
## S3 method for class 'summary.glmrob'
```

---
print(x, digits = max(3, getOption("digits") - 3),
    symbolic.cor = x$symbolic.cor,
    signif.stars = getOption("show.signif.stars"), ...)

Arguments

object an object of class "glmrob", usually, a result of a call to glmrob.
correlation logical; if TRUE, the correlation matrix of the estimated parameters is returned and printed.
symbolic.cor logical. If TRUE, print the correlations in a symbolic form (see symnum) rather than as numbers.
... further arguments passed to or from other methods.
x an object of class "summary.glmrob".
digits the number of digits to use for printing.
signif.stars logical indicating if the P-values should be visualized by so called “significance stars”.

Details

summary.glmrob returns an object of class "summary.glmrob". Its print() method tries to be smart about formatting the coefficients, standard errors, etc, and gives “significance stars” if signif.stars is TRUE (as per default when options where not changed).

Value

The function summary.glmrob computes and returns a list of summary statistics of the robustly fitted linear model given in object. The following elements are in the list:

... FIXME

Author(s)

Andreas Ruckstuhl

See Also

glmrob: the generic summary and also summary.glm.

Examples

data(epilepsy)
Rmod <- glmrob(Ysum ~ Age10 + Base4*Trt, family = poisson,
    data = epilepsy, method = "Mqle")
ss <- summary(Rmod)
ss ## calls print.summary.glmrob()
str(ss) ## internal STRucture of summary object
Summary Method for "lmrob" Objects

Description

Summary method for R object of class "lmrob" and print method for the summary object.

Further, methods fitted(), residuals() work (via the default methods), and predict() (see predict.lmrob, vcov(), weights() (see weights.lmrob), model.matrix(), confint(), dummy.coef(), hatvalues(), etc., have explicitly defined lmrob methods. lmrob.hat() is the lower level “work horse” of the hatvalues() method.

Usage

```r
## S3 method for class 'lmrob'
summary(object, correlation = FALSE,
    symbolic.cor = FALSE, ...)

## S3 method for class 'summary.lmrob'
print(x, digits = max(3,getOption("digits") - 3),
    symbolic.cor = x$symbolic.cor,
    signif.stars = getOption("show.signif.stars"),
    showAlgo = TRUE, ...)

## S3 method for class 'lmrob'
vcov(object, cov = object$control$cov, complete = TRUE, ...)

## S3 method for class 'lmrob'
model.matrix(object, ...)
```

Arguments

- **object**: an R object of class lmrob, typically created by lmrob.
- **correlation**: logical variable indicating whether to compute the correlation matrix of the estimated coefficients.
- **symbolic.cor**: logical indicating whether to use symbols to display the above correlation matrix.
- **x**: an R object of class summary.lmrob, typically resulting from summary(lmrob(...),...).
- **digits**: number of digits for printing, see digits in options.
- **signif.stars**: logical variable indicating whether to use stars to display different levels of significance in the individual t-tests.
- **showAlgo**: optional logical indicating if the algorithmic parameters (as mostly inside the control part) should be shown.
cov covariance estimation function to use, a function or character string naming the function; robustbase currently provides ".vcov.w" and ".vcov.avar1", see Details of lmrob. Particularly useful when object is the result of lmrob(..., cov = "none"), where

object$cov <- vcov(object, cov = ".vcov.w")

allows to update the fitted object.

complete (mainly for R >= 3.5.0:) logical indicating if the full variance-covariance matrix should be returned also in case of an over-determined system where some coefficients are undefined and coef(.) contains NAs correspondingly. When complete = TRUE, vcov() is compatible with coef() also in this singular case.

... potentially more arguments passed to methods.

Value

summary(object) returns an object of S3 class "summary.lmrob", basically a list with components "call", "terms", "residuals", "scale", "rweights", "converged", "iter", "control" all copied from object, and further components, partly for compatibility with summary.lm.

coefficients a matrix with columns "Estimate", "Std. Error", "t value", and "PR(>|t|)", where "Estimate" is identical to coef(object). Note that coef(<summary.obj>) is slightly preferred to access this matrix.

df degrees of freedom, in an lm compatible way.

sigma identical to sigma(object).

aliased ..

cov derived from object$cov.

r.squared robust "R squared" or $R^2$, a coefficient of determination: This is the consistency corrected robust coefficient of determination by Renaud and Victoria-Feser (2010).

adj.r.squared an adjusted R squared, see r.squared.

References


See Also

lmrob, predict.lmrob, weights.lmrob, summary.lm, print, summary.

Examples

mod1 <- lmrob(stack.loss ~ ., data = stackloss)
sa <- summary(mod1) # calls summary.lmrob(...)
sa # dispatches to call print.summary.lmrob(....)

## correlation between estimated coefficients:
cov2cor(vcov(mod1))
cbind(fit = fitted(mod1), resid = residuals(mod1),
       wgts = weights(mod1, type = "robustness"),
       predict(mod1, interval = "prediction"))
data(heart)
sm2 <- summary(m2 <- lmrob(clength ~ ., data = heart))
sm2

summary.lts

Summary Method for LTS objects

Description

summary method for class "lts".

Usage

## S3 method for class 'lts'
summary(object, correlation = FALSE, ...)

## S3 method for class 'summary.lts'
print(x, digits = max(3,getOption("digits") - 3),
       signif.stars =getOption("show.signif.stars"), ...)

Arguments

object an object of class "lts", usually, a result of a call to ltsReg.
correlation logical; if TRUE, the correlation matrix of the estimated parameters is returned and printed.
x an object of class "summary.lts", usually, a result of a call to summary.lts.
digits the number of significant digits to use when printing.
signif.stars logical indicating if “significance stars” should be printer, see printCoefmat.
... further arguments passed to or from other methods.

Details

These functions compute and print summary statistics for weighted least square estimates with weights based on LTS estimates. Therefore the statistics are similar to those for LS but all terms are multiplied by the corresponding weight.

Correlations are printed to two decimal places: to see the actual correlations print summary(object)$correlation directly.
Value

The function `summary.lts` computes and returns a list of summary statistics of the fitted linear model given in `object`, using the components of this object (list elements).

- **residuals**: the residuals - a vector like the response $y$ containing the residuals from the weighted least squares regression.
- **coefficients**: a $p \times 4$ matrix with columns for the estimated coefficient, its standard error, t-statistic and corresponding (two-sided) p-value.
- **sigma**: the estimated scale of the reweighted residuals

$$\hat{\sigma}^2 = \frac{1}{n - p} \sum_i R_i^2,$$

where $R_i$ is the $i$-th residual, residuals[i].
- **df**: degrees of freedom, a 3-vector $(p, n - p, p^*)$, the last being the number of non-aliased coefficients.
- **fstatistic**: (for models including non-intercept terms) a 3-vector with the value of the F-statistic with its numerator and denominator degrees of freedom.
- **r.squared**: $R^2$, the “fraction of variance explained by the model”,

$$R^2 = 1 - \frac{\sum_i R_i^2}{\sum_i (y - y^*)^2},$$

where $y^*$ is the mean of $y_i$ if there is an intercept and zero otherwise.
- **adj.r.squared**: the above $R^2$ statistic “adjusted”, penalizing for higher $p$.
- **cov.unscaled**: a $p \times p$ matrix of (unscaled) covariances of the $\hat{\beta}_j$, $j = 1, \ldots, p$.
- **correlation**: the correlation matrix corresponding to the above cov.unscaled, if correlation = TRUE is specified.

See Also

- **ltsReg**: the generic summary.

Examples

data(Animals2)
ltsA <- ltsReg(log(brain) ~ log(body), data = Animals2)
(slts <- summary(ltsA))
## non-default options for printing the summary:
print(slts, digits = 5, signif.stars = FALSE)
summary.mcd  

Summary Method for MCD objects

Description

summary method for class "mcd".

Usage

## S3 method for class 'mcd'
summary(object, ...)

## S3 method for class 'summary.mcd'
print(x, digits = max(3, getoptOption("digits") - 3),
       print.gap = 2, ...)

Arguments

object, x  an object of class "mcd" (or "summary.mcd"); usually, a result of a call to covMcd.
digits  the number of significant digits to use when printing.
print.gap  number of horizontal spaces between numbers; see also print.default.
...  further arguments passed to or from other methods.

Details

summary.mcd(), the S3 method, simply returns an (S3) object of class "summary.mcd" for which there's a print method:

print.summary.mcd prints summary statistics for the weighted covariance matrix and location estimates with weights based on MCD estimates. While the function print.mcd prints only the robust estimates of the location and the covariance matrix, print.summary.mcd will print also the correlation matrix (if requested in the call to covMcd with cor=TRUE), the eigenvalues of the covariance or the correlation matrix and the robust ("Mahalanobis") distances.

Value

summary.mcd returns a summary.mcd object, whereas the print methods returns its first argument via invisible, as all print methods do.

See Also
covMcd, summary

Examples

data(Animals, package = "MASS")
brain <- Animals[cb(1:24, 26:25, 27:28),]
lbrain <- log(brain)
summary(cLB <- covMcd(lbrain))
summary.nlrob  

**Summary Robust Fits of Nonlinear Regression Models**

**Description**

summary method for objects of class "nlrob", i.e., `nlrob()` results. Currently it only works for `nlrob(*, method="M")`.

**Usage**

```r
# S3 method for class 'nlrob'
summary(object, correlation = FALSE, symbolic.cor = FALSE, ...)
```

**Arguments**

- `object`: an object of class "nlrob", usually, a result of a call to `nlrob`.
- `correlation`: logical variable indicating whether to compute the correlation matrix of the estimated coefficients.
- `symbolic.cor`: logical indicating whether to use symbols to display the above correlation matrix.
- `...`: further arguments passed to or from other methods.

**Value**

The function `summary.nlrob` computes and returns an object of class "summary.nlrob" of summary statistics of the robustly fitted linear model given in `object`. There is a print method, `print.summary.nlrob()`, which nicely formats the output.

The result keeps a large part of `object`'s components such as residuals, `cov` or `w`, and additionally contains

- `coefficients`: the matrix of coefficients, standard errors and p-values.
- `correlation`: if the `correlation` argument was true, the correlation matrix of the parameters.

**Author(s)**

Andreas Ruckstuhl

**See Also**

- `nlrob()`, also for examples.
**telef**  
*Number of International Calls from Belgium*

**Description**

Number of international calls from Belgium, taken from the Belgian Statistical Survey, published by the Ministry of Economy.

**Usage**

```r
data(telef, package="robustbase")
```

**Format**

A data frame with 24 observations on the following 2 variables.

- **calls**: Number of Calls (in tens of millions)
- **year**: Year (1950 - 1973)

**Source**


**Examples**

```r
data(telef)
summary(lm.telef <- lm(Year~., data=telef))
```

---

**tolEllipsePlot**  
*Tolerance Ellipse Plot*

**Description**

Plots the 0.975 tolerance ellipse of the bivariate data set `x`. The ellipse is defined by those data points whose distance is equal to the squareroot of the 0.975 chisquare quantile with 2 degrees of freedom.

**Usage**

```r
tolEllipsePlot(x, m.cov = covMcd(x), cutoff = NULL, id.n = NULL, classic = FALSE, tol = 1e-07, xlab = "", ylab = "", main = "Tolerance ellipse (97.5%)", txt.leg = c("robust", "classical"), col.leg = c("red", "blue"), lty.leg = c("solid","dashed"))
```
Arguments

- `x`: a two dimensional matrix or data frame.
- `m.cov`: an object similar to those of class "mcd"; however only its components `center` and `cov` will be used. If missing, the MCD will be computed (via `covMcd()`).
- `cutoff`: numeric distance needed to flag data points outside the ellipse.
- `id.n`: number of observations to be identified by a label. If not supplied, the number of observations with distance larger than `cutoff` is used.
- `classic`: whether to plot the classical distances as well, `FALSE` by default.
- `tol`: tolerance to be used for computing the inverse, see `solve`. Defaults to 1e-7.
- `xlab`, `ylab`, `main": passed to `plot.default`.
- `txt.leg`, `col.leg`, `lty.leg": character vectors of length 2 for the legend, only used if `classic = TRUE`.

Author(s)

Peter Filzmoser, Valentin Todorov and Martin Maechler

See Also

- `covPlot` which calls `toEllipsePlot()` when desired. `ellipsoidhull` and `predict.ellipsoid` from package `cluster`.

Examples

```r
data(hbk)
hbk.x <- data.matrix(hbk[, 1:3])
mcd <- covMcd(hbk.x)  # compute mcd in advance
## must be a 2-dimensional data set: take the first two columns:
toEllipsePlot(hbk.x[,1:2])

## an "impressive" example:
data(telef)
toEllipsePlot(telef, classic=TRUE)
```

Description

The aim of the experiment was to predict the toxicity of carboxylic acids on the basis of several molecular descriptors.

Usage

```r
data(toxicity, package="robustbase")
```
Format

A data frame with 38 observations on the following 10 variables which are attributes for carboxylic acids:

- **toxicity**: aquatic toxicity, defined as $\log(I_{GC50}^{-1})$; typically the “response”.
- **logKow**: log$_{Kow}$, the partition coefficient
- **pKa**: the dissociation constant
- **ELUMO**: Energy of the lowest unoccupied molecular orbital
- **Ecarb**: Electrotopological state of the carboxylic group
- **Emet**: Electrotopological state of the methyl group
- **RM**: Molar refractivity
- **IR**: Refraction index
- **Ts**: Surface tension
- **P**: Polarizability

Source


References


Examples

data(toxicity)
summary(toxicity)
plot(toxicity)
plot(toxicity ~ pKa, data = toxicity)

```
## robustly scale the data (to scale 1) using Qn
(scQ.tox <- sapply(toxicity, Qn))
scTox <- scale(toxicity, center = FALSE, scale = scQ.tox)
csT <- covQGK(scTox, n.iter = 2,
  sigmamu = s_Qn, weight.fn = hard.rejection)
as.dist(round(cov2cor(csT$cov), 2))
```
tukeyPsi1

Tukey’s Bi-square Score (Psi) and “Chi” (Rho) Functions and Derivatives

Description

These are deprecated, replaced by Mchi(*, psi="tukey"), Mpsi(*, psi="tukey")

`tukeyPsi1()` computes Tukey’s bi-square score (ψ) function, its first derivative or it’s integral/“principal function”. This is scaled such that ψ′(0) = 1, i.e., ψ(x) ≈ x around 0.

`tukeyChi()` computes Tukey’s bi-square loss function, χ(x) and its first two derivatives. Note that in the general context of M-estimators, these loss functions are called ρ(rho)-functions.

Usage

```r
tukeyPsi1(x, cc, deriv = 0)
tukeyChi (x, cc, deriv = 0)
```

Arguments

- `x`: numeric vector.
- `cc`: tuning constant
- `deriv`: integer in {-1, 0, 1, 2} specifying the order of the derivative; the default, deriv = 0 computes the psi-, or chi- (“rho”-)function.

Value

a numeric vector of the same length as `x`.

Note

`tukeyPsi1(x, d)` and `tukeyChi(x, d+1)` are just re-scaled versions of each other (for d in -1:1), i.e.,

\[ \chi^{(\nu)}(x, c) = (6/c^2)\psi^{(\nu-1)}(x, c), \]

for \(\nu = 0, 1, 2\).

We use the name ‘tukeyPsi1’, because `tukeyPsi1` is reserved for a future “Psi Function” class object, see psifunc.

Author(s)

Matias Salibian-Barrera, Martin Maechler and Andreas Ruckstuhl

See Also

lmrob and Mpsi; further anova.lmrob which needs the deriv = -1.
Examples

```r
op <- par(mfrow = c(3,1), oma = c(0,0, 2, 0),
       mgp = c(1.5, 0.6, 0), mar=.1+c(4,4,4,2))
x <- seq(-2.5, 2.5, length = 201)
cc <- 1.55 # as set by default in lmrob.control()
plot. <- function(...) { plot(...); abline(h=0,v=0, col="gray", lty=3)
plot.(x, tukeyChi(x, cc), type = "l", col = 2)
plot.(x, tukeyChi(x, cc, deriv = 1), type = "l", col = 2)
plot.(x, tukeyChi(x, cc, deriv = 2), type = "l", col = 2)

mtext(sprintf("tukeyChi(x, c = %g, deriv), deriv = 0,1,2", cc),
       outer = TRUE, font = par("font.main"), cex = par("cex.main"))
par(op)
```

```r
op <- par(mfrow = c(3,1), oma = c(0,0, 2, 0),
       mgp = c(1.5, 0.6, 0), mar=.1+c(4,4,4,1))
x <- seq(-5, 5, length = 201)
cc <- 4.69 # as set by default in lmrob.control()
plot. <- function(...) { plot(..., asp = 1); abline(h=0,v=0, col="gray", lty=3)
plot.(x, tukeyPsi1(x, cc), type = "l", col = 2)
abline(0:1, lty = 3, col = "light blue")
plot.(x, tukeyPsi1(x, cc, deriv = -1), type = "l", col = 2)
plot.(x, tukeyPsi1(x, cc, deriv = 1), type = "l", col = 2); abline(h=1,lty=3)

mtext(sprintf("tukeyPsi1(x, c = %g, deriv), deriv = 0, -1, 1", cc),
       outer = TRUE, font = par("font.main"), cex = par("cex.main"))
par(op)
```

---

**vaso**

### Vaso Constriction Skin Data Set

**Description**

Finney's data on vaso constriction in the skin of the digits.

**Usage**

```r
data(vaso, package="robustbase")
```

**Format**

A data frame with 39 observations on the following 3 variables.

- **Volume** Inhaled volume of air
- **Rate** Rate of inhalation
- **Y** vector of 0 or 1 values.
Details

The data taken from Finney (1947) were obtained in a carefully controlled study in human physiology where a reflex “vaso constriction” may occur in the skin of the digits after taking a single deep breath. The response \( y \) is the occurrence (\( y = 1 \)) or non-occurrence (\( y = 0 \)) of vaso constriction in the skin of the digits of a subject after he or she inhaled a certain volume of air at a certain rate. The responses of three subjects are available. The first contributed 9 responses, the second contributed 8 responses, and the third contributed 22 responses.

Although the data represent repeated measurements, an analysis that assumes independent observations may be applied, as claimed by Pregibon (1981).

Source


References


Examples

data(vaso)
str(vaso)
pairs(vaso)

\[
glmY <- glm(y ~ log(Volume) + log(Rate), family=binomial, data=vaso)
summary(glmY)
\]

#-> example(glmrob) showing classical & robust GLM

---

**wagnerGrowth**

*Wagner's Hannover Employment Growth Data*

Description

Wagner (1994) investigates the rate of employment growth (\( y \)) as function of percentage of people engaged in production activities (PA) and higher services (HS) and of the growth of these percentages (GPA, GHS) during three time periods in 21 geographical regions of the greater Hannover area.
Usage

data(wagnerGrowth, package="robustbase")

Format

A data frame with $21 \times 3 = 63$ observations (one per Region $\times$ Period) on the following 7 variables.

Region a factor with 21 levels, denoting the corresponding region in Hannover (conceptually a "block factor").

PA numeric: percent of people involved in production activities.

GPA growth of PA.

HS a numeric vector

GHS a numeric vector

y a numeric vector


Source


References


Examples

data(wagnerGrowth)

## maybe
str(wagnerGrowth)

require(lattice)

(xyplot(y ~ Period | Region, data = wagnerGrowth,
main = "wagnerGrowth: 21 regions @ Hannover")

(dotplot(y ~ reorder(Region,y,median), data = wagnerGrowth,
main = "wagnerGrowth",
xlab = "Region [ordered by median(y | Region)]")

"wagnerGrowth")
weights.lmrob  

Extract Robustness and Model Weights

Description

weights() extracts robustness weights or fitting (or prior) weights from a lmrob or glmrob object.

Usage

## S3 method for class 'lmrob'
weights(object, type = c("prior", "robustness"), ...)

Arguments

- object: an object of class "lmrob" or "glmrob", typically the result of a call to lmrob, or glmrob, respectively.
- type: the type of weights to be returned. Either "prior" (default), or "robustness".
- ...: not used currently.

Details

The “prior weights” correspond to the weights specified using the “weights” argument when calling lmrob. The “robustness weights” are the weights assigned by the M-estimator of regression, \( \psi(r_i/S)/(r_i/S) \). The robust coefficient estimate then numerically corresponds to a weighted least squares fit using the product of both types of weights as weights.

Value

Weights extracted from the object object.

Author(s)

Manuel Koller and Martin Maechler.

See Also

lmrob, glmrob and weights
wgt.himedian

Weighted Hi-Median

Description

Compute the weighted Hi-Median of x.

Usage

wgt.himedian(x, weights = rep(1, n))

Arguments

x       numeric vector
weights       numeric vector of weights; of the same length as x.

Note

this is rather a by-product of the code used in Sn and Qn. We currently plan to replace it with more general weighted quantiles.

See Also

median; also wtd.quantile from package Hmisc.

Examples

x <- c(1:6, 20)
median(x) ## 4
stopifnot(all.equal(4, wgt.himedian(x)),
   all.equal(6, wgt.himedian(x, c(rep(1,6), 5))))

wood

Modified Data on Wood Specific Gravity

Description

The original data are from Draper and Smith (1966) and were used to determine the influence of anatomical factors on wood specific gravity, with five explanatory variables and an intercept. These data were contaminated by replacing a few observations with outliers.

Usage

data(wood, package="robustbase")
Format

A data frame with 20 observations on the following 6 variables.

\( x_1, x_2, x_3, x_4, x_5 \) explanatory “anatomical” wood variables.

\( y \) wood specific gravity, the target variable.

Source

Draper and Smith (1966, p.227)


Examples

data(wood)
plot(wood)
summary(lm.wood <- lm(y ~ ., data = wood))
summary(rlm.wood <- MASS::rlm(y ~ ., data = wood))
summary(lts.wood <- ltsReg(y ~ ., data = wood))

wood.x <- as.matrix(wood)[,1:5]
c_wood <- covMcd(wood.x)
c_wood
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