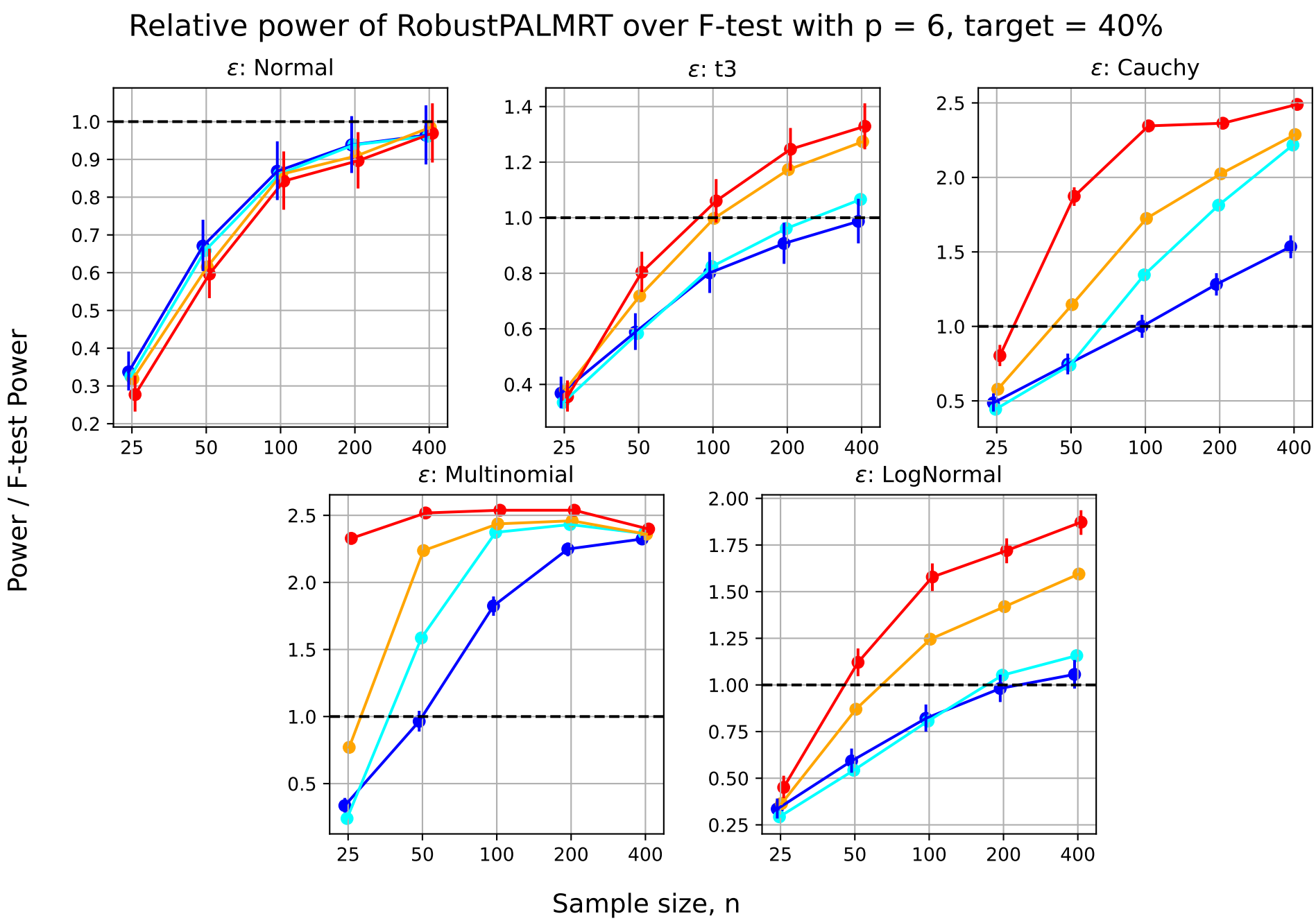
Relative power of RobustPALMRT over F-test with p = 6, target = 40%
ε: Normal
ε: t3
ε: Cauchy
ε: Multinomial
ε: LogNormal
Power / F-test Power
Sample size, n
OLS-L2
Huber-L2
OLS-Huber
Huber-Huber