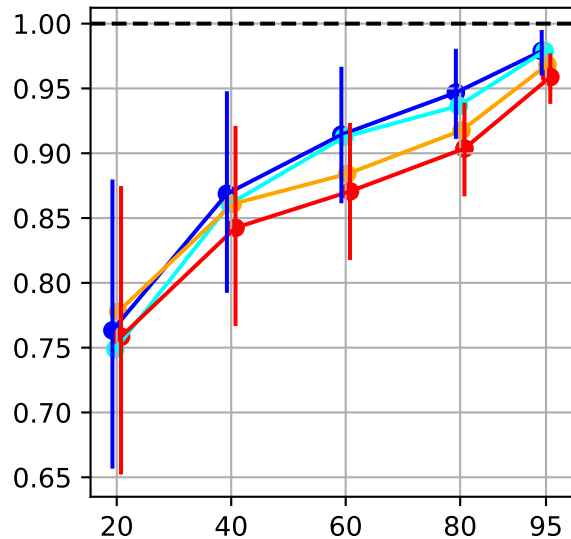
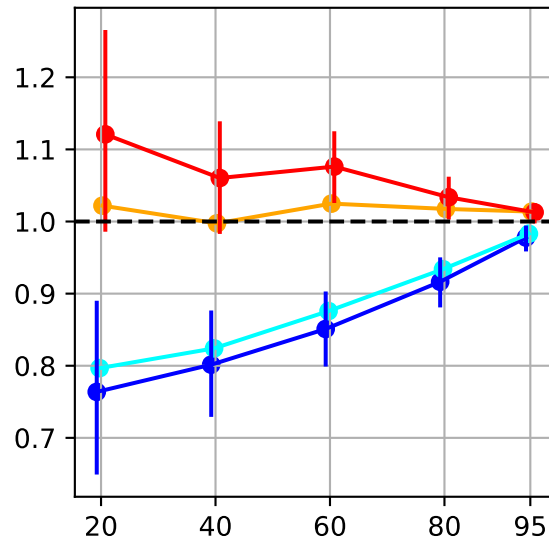


Relative power of RobustPALMRT over F-test with $n = 100, p = 6$

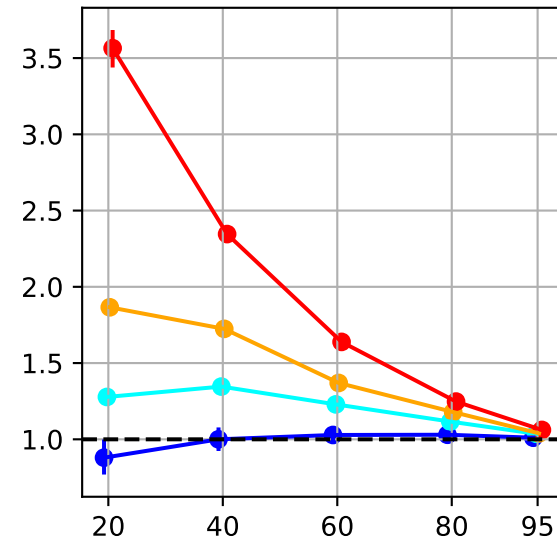
ε : Normal



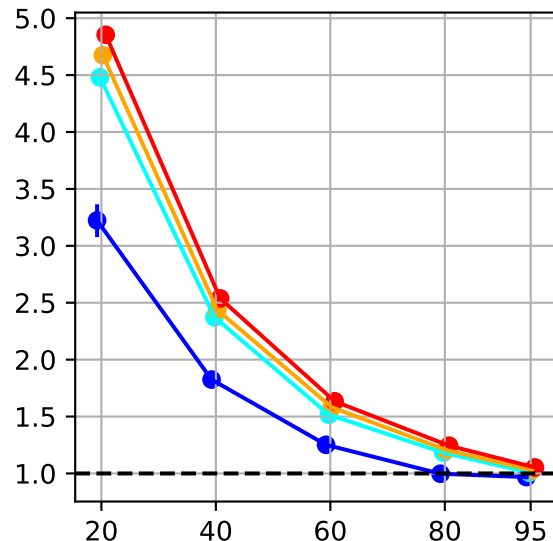
ε : t3



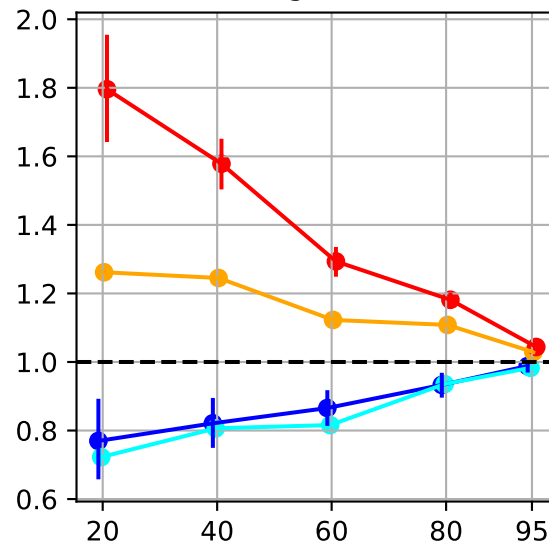
ε : Cauchy



ε : Multinomial



ε : LogNormal



Target F-test power

— OLS-L2

— Huber-L2

— OLS-Huber

— Huber-Huber