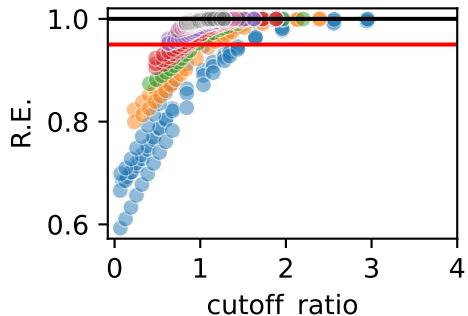
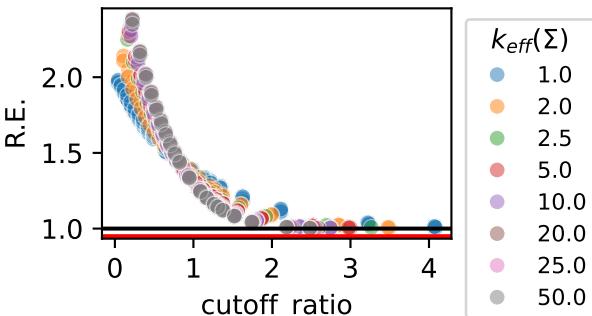


M-estimator: Huber
Sampling from Gaussian dist.

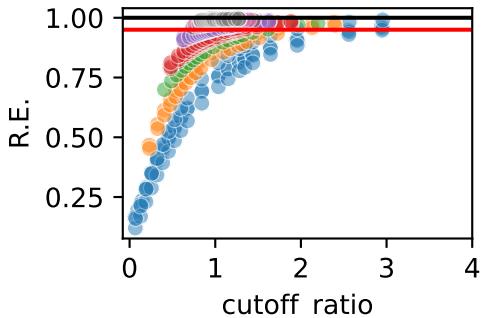


M-estimator: Huber
Sampling from Laplace dist.

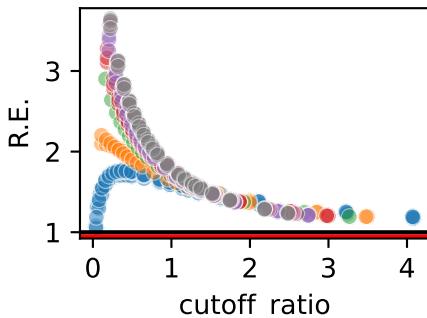


$k_{\text{eff}}(\Sigma)$

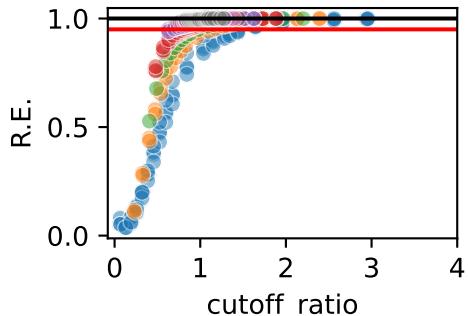
M-estimator: Cauchy
Sampling from Gaussian dist.



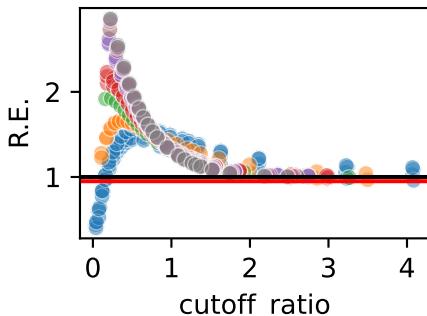
M-estimator: Cauchy
Sampling from Laplace dist.



M-estimator: Hampel
Sampling from Gaussian dist.



M-estimator: Hampel
Sampling from Laplace dist.



$$\text{cutoff_ratio} = \text{Cutoff} / \sqrt{\text{tr}(\Sigma)}$$