HuberReg: Huber and Huber Lasso Regression

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Abstract

The presence of outliers in data lead to misleading results and inferences in about the data. In the case of linear models there have been many methods to combat the influence of outliers on the model. One such method to dampen the influence of outliers on the parameter estimates is to use the Huber Loss function @huberPeterJ

Broader Context

Implementation details

Applications or Examples of use

References