

Estimator	Contamination proportion			
	0%	10%	20%	30%
Least squares	.293 (.004)	2.241 (.006)	2.644 (.048)	2.731 (.007)
GMt, $\nu = 1, \alpha = .10$				
Metric trim	.472 (.006)	.497 (.007)	1.316 (.028)	2.924 (.008)
Rank trim	.473 (.006)	.469 (.007)	2.246 (.028)	2.941 (.006)
GMt, $\nu = 1, \alpha = .50$				
Metric trim	.846 (.012)	.800 (.013)	1.112 (.018)	1.756 (.022)
Rank trim	.832 (.012)	.922 (.015)	1.212 (.018)	1.784 (.021)
GMt, $\nu = 5, \alpha = .10$				
Metric trim	.379 (.005)	.396 (.005)	1.493 (.023)	2.746 (.006)
Rank trim	.374 (.005)	.395 (.006)	2.341 (.011)	2.792 (.005)
GMt, $\nu = 5, \alpha = .50$				
Metric trim	.795 (.010)	.666 (.011)	.912 (.015)	1.494 (.021)
Rank trim	.783 (.010)	.829 (.013)	1.054 (.017)	1.506 (.021)

Table 1: Simulation Results. Mean root integrated squared errors of  $\hat{\beta}$  under various contamination proportions (Monte Carlo standard errors in parenthesis).