1 Numerical Result

Table 1: Variable Selection Results for Example 1 ($\beta = (3, 2, 1.5, 0, 0, 0, 0, 0)'$)

Method	CFR (%)	OFR (%)	AN	TIME	CFR (%)	OFR (%)	AN	TIME
		Case A				**Case B**		
ALasso	74	23	3.29	0.75	63	25	3.25	0.69
sLTS	8	91	4.96	3.97	28	72	4.07	4.03
MMNNG	68	25	3.25	691.33	88	12	3.13	682.07
SROS	19	78	4.34	49.36	30	70	4.12	53.2
PAWLS	77	14	3.09	2.3	89	11	3.13	2.17
		Case C				**Case D**		
ALasso	3	2	1.94	0.71	0	19	2.52	0.95
sLTS	7	93	5.21	5.57	11	89	5.05	5.85
MMNNG	72	12	2.95	673.93	63	16	3.25	682.47
SROS	50	42	3.57	49.32	3	84	4.9	49.3
PAWLS	75	16	3.11	2.03	75	12	3.16	3.04

Table 2: Outlier Detection Evaluation in Example 1 and 2

			sLTS			IPOD			PAWLS	
	Model	M (%)	S (%)	JD(%)	M (%)	S (%)	JD(%)	M (%)	S (%)	JD(%)
	Case A	0	0.06	1	0	0	1	0	0.02	1
	Case B	0	0.09	1	0	0.1	1	0	0.06	1
Example 1	Case C	0	0.02	1	0	0.08	1	0	0.01	1
	Case D	0	0.02	1	0.49	0.02	0.07	0.06	0.01	0.9