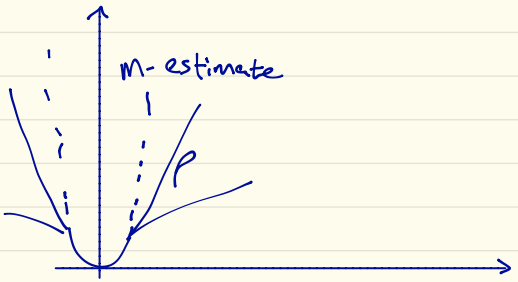
lmRob - "the best on the market"



Under the model

$$\| Y - X\hat{\beta} \|^2$$

$$\hat{r}_1^2$$
$$\hat{r}_2^2$$
$$\vdots$$
$$\hat{r}_n^2$$

$$y_i - x_i \hat{\beta}$$

$$r_{(1)}^2 \le r_{(2)}^2 \le \dots \le r_{(n)}^2$$