Package ‘RobLox’

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Description Functions for the determination of optimally robust influence curves and estimators in case of normal location and/or scale.
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RobLox-package

Optimally robust influence curves and estimators for location and scale

Description

Functions for the determination of optimally robust influence curves and estimators in case of normal location and/or scale.

Details

Package: RobLox
Version: 1.0
Date: 2015-09-05
Depends: R(>= 2.14.0), methods, distrMod(>= 2.5.2), RobAStBase(>= 0.9)
Imports: stats, lattice, RColorBrewer, Biobase, RandVar(>= 0.9.2), distr(>= 2.5.2)
Suggests: MASS
ByteCompile: yes
License: LGPL-3
URL: http://robast.r-forge.r-project.org/
SVNRevision: -Inf
Package versions

Note: The first two numbers of package versions do not necessarily reflect package-individual development, but rather are chosen for the RobASiXXX family as a whole in order to ease updating "depends" information.

Author(s)

Matthias Kohl <matthias.kohl@stamats.de>

References


See Also

RobAStBase-package

Examples

```r
library(RobLox)
ind <- rbinom(100, size=1, prob=0.05)
x <- rnorm(100, mean=ind*3, sd=(1-ind) + ind*9
roblox(x)

res <- roblox(x, eps.lower = 0.01, eps.upper = 0.1, returnIC = TRUE)
estimate(res)
confint(res)
confint(res, method = symmetricBias())
pIC(res)

## don't run to reduce check time on CRAN
## Not run:
checkIC(pIC(res))
Risks(pIC(res))
Infos(pIC(res))
plot(pIC(res))
infoPlot(pIC(res))

## End(Not run)

## row-wise application
ind <- rbinom(200, size=1, prob=0.05)
```
finiteSampleCorrection

Function to compute finite-sample corrected radii

Description

Given some radius and some sample size the function computes the corresponding finite-sample corrected radius.

Usage

finiteSampleCorrection(r, n, model = "locsc")

Arguments

- **r**: asymptotic radius (non-negative numeric)
- **n**: sample size
- **model**: has to be "locsc" (for location and scale), "loc" (for location) or "sc" (for scale), respectively.

Details

The finite-sample correction is based on empirical results obtained via simulation studies.

Given some radius of a shrinking contamination neighborhood which leads to an asymptotically optimal robust estimator, the finite-sample empirical MSE based on contaminated samples was minimized for this class of asymptotically optimal estimators and the corresponding finite-sample radius determined and saved.

The computation is based on the saved results of these Monte-Carlo simulations.

Value

Finite-sample corrected radius.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

roblox, rowRoblox, colRoblox

Examples

finiteSampleCorrection(n = 3, r = 0.001, model = "locsc")
finiteSampleCorrection(n = 10, r = 0.02, model = "loc")
finiteSampleCorrection(n = 250, r = 0.15, model = "sc")

Description

The function rloptic computes the optimally robust IC for AL estimators in case of normal location and (convex) contamination neighborhoods. The definition of these estimators can be found in Rieder (1994) or Kohl (2005), respectively.

Usage

rloptic(r, mean = 0, sd = 1, bUp = 1000, computeIC = TRUE)

Arguments

r       non-negative real: neighborhood radius.
mean    specified mean.
sd      specified standard deviation.
bUp     positive real: the upper end point of the interval to be searched for the clipping bound b.
computeIC logical: should IC be computed. See details below.

Details

If 'computeIC' is 'FALSE' only the Lagrange multipliers 'A', 'a', and 'b' contained in the optimally robust IC are computed.

Value

If 'computeIC' is 'TRUE' an object of class "ContIC" is returned, otherwise a list of Lagrange multipliers

A       standardizing constant
a       centering constant; always '= 0' is this symmetric setup
b       optimal clipping bound
Author(s)
Matthias Kohl <Matthias.Kohl@stamats.de>

References

See Also
ContIC-class, roblox

Examples
IC1 <- rlsopticAL(r = 0.1)
distrExOptions("ErelativeTolerance" = 1e-12)
checkIC(IC1)
distrExOptions("ErelativeTolerance" = .Machine$double.eps^0.25) # default
Risks(IC1)
cent(IC1)
clip(IC1)
stand(IC1)
plot(IC1)

Computation of the optimally robust IC for AL estimators

Description
The function rlsopticAL computes the optimally robust IC for AL estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Section 8.2 of Kohl (2005).

Usage
rlsopticAL(r, mean = 0, sd = 1, A.loc.start = 1, a.sc.start = 0,
A.sc.start = 0.5, bUp = 1000, delta = 1e-6, itmax = 100,
check = FALSE, computeIC = TRUE)

Arguments
r non-negative real: neighborhood radius.
mean specified mean.
sd specified standard deviation.
A.loc.start positive real: starting value for the standardizing constant of the location part.
a.sc.start real: starting value for centering constant of the scale part.
A.sc.start positive real: starting value for the standardizing constant of the scale part.
b.up positive real: the upper end point of the interval to be searched for the clipping bound b.
delta the desired accuracy (convergence tolerance).
itmax the maximum number of iterations.
check logical: should constraints be checked.
computeIC logical: should IC be computed. See details below.

Details

The Lagrange multipliers contained in the expression of the optimally robust IC can be accessed via the accessor functions cent, clip and stand. If 'computeIC' is 'FALSE' only the Lagrange multipliers 'A', 'a', and 'b' contained in the optimally robust IC are computed.

Value

If 'computeIC' is 'TRUE' an object of class "ContIC" is returned, otherwise a list of Lagrange multipliers

A standardizing matrix
a centering vector
b optimal clipping bound

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

ContIC-class, roblox

Examples

IC1 <- rlsOptIC.AL(r = 0.1, check = TRUE)
distrExOptions("ErelativeTolerance" = 1e-12)
checkIC(IC1)
distrExOptions("ErelativeTolerance" = .Machine$double.eps^0.25) # default
Risk( IC1)
cent( IC1)
clip( IC1)
stand( IC1)
## don't run to reduce check time on CRAN
## Not run:
plot(IC1)
infoPlot(IC1)

## k-step estimation
## better use function roblox (see ?roblox)
## 1. data: random sample
ind <- rbinom(100, size=1, prob=0.05)
x <- rnorm(100, mean=0, sd=(1-ind) + ind*9)
mean(x)
sd(x)
median(x)
mad(x)

## 2. Kolmogorov(-Smirnov) minimum distance estimator (default)
## -> we use it as initial estimate for one-step construction
(est0 <- MDEstimator(x, ParamFamily = NormLocationScaleFamily()))

## 3.1 one-step estimation: radius known
IC1 <- rlsOptIC.AL(r = 0.5, mean = estimate(est0)[1], sd = estimate(est0)[2])
est1 <- oneStepEstimator(x, IC1, est0)

## 3.2 k-step estimation: radius known
## Choose k = 3
(est2 <- kStepEstimator(x, IC1, est0, steps = 3L))

## 4.1 one-step estimation: radius unknown
## take least favorable radius r = 0.579
## cf. Table 8.1 in Kohl(2005)
IC2 <- rlsOptIC.AL(r = 0.579, mean = estimate(est0)[1], sd = estimate(est0)[2])
est3 <- oneStepEstimator(x, IC2, est0)

## 4.2 k-step estimation: radius unknown
## take least favorable radius r = 0.579
## cf. Table 8.1 in Kohl(2005)
## choose k = 3
(est4 <- kStepEstimator(x, IC2, est0, steps = 3L))

## End(Not run)

### rlsOptIC.An1

#### Computation of the optimally robust IC for An1 estimators

#### Description

The function `rlsOptIC.An1` computes the optimally robust IC for An1 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Subsection 8.5.3 of Kohl (2005).
Usage

rlsOptIC.An1(r, aUp = 2.5, delta = 1e-06)

Arguments

r  non-negative real: neighborhood radius.
aUp positive real: the upper end point of the interval to be searched for a.
delta the desired accuracy (convergence tolerance).

Details

The optimal value of the tuning constant a can be read off from the slot Infos of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

IC-class

Examples

IC1 <- rlsOptIC.An1(r = 0.1)
checkIC(IC1)
Risks(IC1)
Infos(IC1)
## don't run to reduce check time on CRAN
## Not run:
plot(IC1)
infoPlot(IC1)

## End(Not run)
**Computation of the optimally robust IC for An2 estimators**

**Description**
The function `rlsOptIC.An2` computes the optimally robust IC for An2 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Subsection 8.5.3 of Kohl (2005).

**Usage**
```r
rlsOptIC.An2(r, a.start = 1.5, k.start = 1.5, delta = 1e-06, MAX = 100)
```

**Arguments**
- `r` non-negative real: neighborhood radius.
- `a.start` positive real: starting value for a.
- `k.start` positive real: starting value for k.
- `delta` the desired accuracy (convergence tolerance).
- `MAX` if a or k are beyond the admitted values, MAX is returned.

**Details**
The computation of the optimally robust IC for An2 estimators is based on `optim` where `MAX` is used to control the constraints on a and k. The optimal values of the tuning constants a and k can be read off from the slot `Infos` of the resulting IC.

**Value**
Object of class "IC"

**Author(s)**
Matthias Kohl <Matthias.Kohl@stamats.de>

**References**


**See Also**
`IC-class`
Computation of the optimally robust IC for AnMad estimators

Description

The function `rlsOptIC.AnMad` computes the optimally robust IC for AnMad estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. These estimators were considered in Andrews et al. (1972). A definition of these estimators can also be found in Subsection 8.5.3 of Kohl (2005).

Usage

```r
rlsOptIC.AnMad(r, aup = 2.5, delta = 1e-06)
```

Arguments

- `r` non-negative real: neighborhood radius.
- `aUp` positive real: the upper end point of the interval to be searched for a.
- `delta` the desired accuracy (convergence tolerance).

Details

The optimal value of the tuning constant a can be read off from the slot `Infos` of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


Computation of the optimally robust IC for BM estimators

Description

The function `rlsOptIC.BM` computes the optimally robust IC for BM estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. These estimators were proposed by Bednarski and Mueller (2001). A definition of these estimators can also be found in Section 8.4 of Kohl (2005).

Usage

```r
rlsOptIC.BM(r, bl.start = 2, bS.start = 1.5, delta = 1e-06, MAX = 100)
```

Arguments

- `r`: non-negative real: neighborhood radius.
- `bl.start`: positive real: starting value for `b.loc`.
- `bS.start`: positive real: starting value for `b.sc,0`.
- `delta`: the desired accuracy (convergence tolerance).
- `MAX`: if `b.loc` or `b.sc,0` are beyond the admitted values, `MAX` is returned.

Details

The computation of the optimally robust IC for BM estimators is based on `optim` where `MAX` is used to control the constraints on `b.loc` and `b.sc,0`. The optimal values of the tuning constants `b.loc`, `b.sc,0`, `α` and `γ` can be read off from the slot `Infos` of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>
References


See Also

IC-class

Examples

IC1 <- rlsOptIC.BM(r = 0.1)
checkIC(IC1)
Risks(IC1)
Infos(IC1)
plot(IC1)
infoPlot(IC1)

---

rlsOptIC.Ha3

Computation of the optimally robust IC for Ha3 estimators

Description

The function rlsOptIC.Ha3 computes the optimally robust IC for Ha3 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Subsection 8.5.2 of Kohl (2005).

Usage

rlsOptIC.Ha3(r, a.start = 0.25, b.start = 2.5, c.start = 5,
                delta = 1e-06, MAX = 100)

Arguments

- **r**: non-negative real: neighborhood radius.
- **a.start**: positive real: starting value for a.
- **b.start**: positive real: starting value for b.
- **c.start**: positive real: starting value for c.
- **delta**: the desired accuracy (convergence tolerance).
- **MAX**: if a or b or c are beyond the admitted values, MAX is returned.

Details

The computation of the optimally robust IC for Ha3 estimators is based on optim where MAX is used to control the constraints on a, b and c. The optimal values of the tuning constants a, b and c can be read off from the slot Infos of the resulting IC.
Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

IC-class

Examples

```r
IC1 <- rlsOptIC.Ha4(r = 0.1)
checkIC(IC1)
Risks(IC1)
Infos(IC1)
## don't run to reduce check time on CRAN
## Not run:
plot(IC1)
infoPlot(IC1)
## End(Not run)
```

---

**rlsOptIC.Ha4**

*Computation of the optimally robust IC for Ha4 estimators*

Description

The function `rlsOptIC.Ha4` computes the optimally robust IC for Ha4 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Subsection 8.5.2 of Kohl (2005).

Usage

```r
rlsOptIC.Ha4(r, a.start = 0.25, b.start = 2.5, c.start = 5,
             k.start = 1, delta = 1e-06, MAX = 100)
```
Arguments

- \( r \) non-negative real: neighborhood radius.
- \( a.\text{start} \) positive real: starting value for \( a \).
- \( b.\text{start} \) positive real: starting value for \( b \).
- \( c.\text{start} \) positive real: starting value for \( c \).
- \( k.\text{start} \) positive real: starting value for \( k \).
- \( \text{delta} \) the desired accuracy (convergence tolerance).
- \( \text{MAX} \) if \( a \) or \( b \) or \( c \) or \( k \) are beyond the admitted values, \( \text{MAX} \) is returned.

Details

The computation of the optimally robust IC for Ha4 estimators is based on optim where \( \text{MAX} \) is used to control the constraints on \( a, b, c \) and \( k \). The optimal values of the tuning constants \( a, b, c \) and \( k \) can be read off from the slot \( \text{Infos} \) of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

IC-class

Examples

\[
\text{IC1} \leftarrow \text{rlsOptIC.Ha4}(r = 0.1)
\]
\check{\text{IC1}}
\text{Risks(}\text{IC1})
\text{Infos(}\text{IC1})
\text{plot(}\text{IC1})
\text{infoPlot(}\text{IC1})

Description

The function `rlsOptIC.HaMad` computes the optimally robust IC for HaMad estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. These estimators were considered in Andrews et al. (1972). A definition of these estimators can also be found in Subsection 8.5.2 of Kohl (2005).

Usage

```r
rlsOptIC.HaMad(r, a.start = 0.25, b.start = 2.5, c.start = 5,
  delta = 1e-06, MAX = 100)
```

Arguments

- `r`: non-negative real: neighborhood radius.
- `a.start`: positive real: starting value for a.
- `b.start`: positive real: starting value for b.
- `c.start`: positive real: starting value for c.
- `delta`: the desired accuracy (convergence tolerance).
- `MAX`: if a or b or c are beyond the admitted values, MAX is returned.

Details

The computation of the optimally robust IC for HaMad estimators is based on `optim` where `MAX` is used to control the constraints on a, b and c. The optimal values of the tuning constants a, b, and c can be read off from the slot `Infos` of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Computation of the optimally robust IC for Hu1 estimators

The function \texttt{rlsOptIC.Hu1} computes the optimally robust IC for Hu1 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. These estimators were proposed by Huber (1964), Proposal 2. A definition of these estimators can also be found in Subsection 8.5.1 of Kohl (2005).

Usage

\begin{verbatim}
rlsOptIC.Hu1(r, kUp = 2.5, delta = 1e-06)
\end{verbatim}

Arguments

- \(r\): non-negative real: neighborhood radius.
- \(kUp\): positive real: the upper end point of the interval to be searched for \(k\).
- \(delta\): the desired accuracy (convergence tolerance).

Details

The optimal value of the tuning constant \(k\) can be read off from the slot \texttt{Infos} of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Computation of the optimally robust IC for Hu2 estimators

Description

The function `rlsOptIC.Hu2` computes the optimally robust IC for Hu2 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. These estimators were proposed in Example 6.4.1 of Huber (1981). A definition of these estimators can also be found in Subsection 8.5.1 of Kohl (2005).

Usage

```r
rlsOptIC.Hu2(r, k.start = 1.5, c.start = 1.5, delta = 1e-06, MAX = 100)
```

Arguments

- `r` non-negative real: neighborhood radius.
- `k.start` positive real: starting value for k.
- `c.start` positive real: starting value for c.
- `delta` the desired accuracy (convergence tolerance).
- `MAX` if k1 or k2 are beyond the admitted values, MAX is returned.

Details

The computation of the optimally robust IC for Hu2 estimators is based on `optim` where MAX is used to control the constraints on k and c. The optimal values of the tuning constants k and c can be read off from the slot `Infos` of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>
References


See Also

IC-class

Examples

```r
IC1 <- rlsOptIC.Hu2a(r = 0.1)
checkIC(IC1)
Risks(IC1)
Infos(IC1)
plot(IC1)
infoPlot(IC1)
```

The function `rlsOptIC.Hu2a` computes the optimally robust IC for Hu2a estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. These estimators are a simple modification of Huber (1964), Proposal 2 where we, in addition, admit a clipping from below. The definition of these estimators can be found in Subsection 8.5.1 of Kohl (2005).

### Usage

`rlsOptIC.Hu2a(r, k1.start = 0.25, k2.start = 2.5, delta = 1e-06, MAX = 100)`

### Arguments

- `r`: non-negative real: neighborhood radius.
- `k1.start`: positive real: starting value for k1.
- `k2.start`: positive real: starting value for k2.
- `delta`: the desired accuracy (convergence tolerance).
- `MAX`: if k1 or k2 are beyond the admitted values, MAX is returned.

### Details

The computation of the optimally robust IC for Hu2a estimators is based on `optim` where MAX is used to control the constraints on k1 and k2. The optimal values of the tuning constants k1 and k2 can be read off from the slot `Infos` of the resulting IC.
Value
Object of class "IC"

Author(s)
Matthias Kohl <Matthias.Kohl@stamats.de>

References

See Also
IC-class

Examples
IC1 <- rlsOptIC.Hu3(r = 0.1)
checkIC(IC1)
Risks(IC1)
Infos(IC1)
plot(IC1)
infoPlot(IC1)

Computation of the optimally robust IC for Hu3 estimators

Description
The function rlsOptIC.Hu3 computes the optimally robust IC for Hu3 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Subsection 8.5.1 of Kohl (2005).

Usage
rlsOptIC.Hu3(r, k.start = 1, c1.start = 0.1, c2.start = 0.5,
              delta = 1e-06, MAX = 100)

Arguments
r non-negative real: neighborhood radius.
k.start positive real: starting value for k.
c1.start positive real: starting value for c1.
c2.start positive real: starting value for c2.
delta the desired accuracy (convergence tolerance).
MAX if k or c1 or c2 are beyond the admitted values, MAX is returned.
Details

The computation of the optimally robust IC for Hu2 estimators is based on optim where MAX is used to control the constraints on k, c1 and c2. The optimal values of the tuning constants k, c1 and c2 can be read off from the slot Infos of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

IC-class

Examples

IC1 <- rlsOptIC.Hu3(r = 0.1)
checkIC(IC1)
Risks(IC1)
Infos(IC1)
plot(IC1)
infoPlot(IC1)

rlsOptIC.HuMad Computation of the optimally robust IC for HuMad estimators

Description

The function rlsOptIC.HuMad computes the optimally robust IC for HuMad estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. These estimators were proposed by Andrews et al. (1972), p. 12. A definition of these estimators can also be found in Subsection 8.5.1 of Kohl (2005).

Usage

rlsOptIC.HuMad(r, kup = 2.5, delta = 1e-06)
Arguments

- r: non-negative real: neighborhood radius.
- kUp: positive real: the upper end point of the interval to be searched for k.
- delta: the desired accuracy (convergence tolerance).

Details

The optimal value of the tuning constant k can be read off from the slot Infos of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

IC-class

Examples

IC1 <- rlsOptIC.HuMad(r = 0.1)
checkIC(IC1)
Risks(IC1)
Infos(IC1)
plot(IC1)
infoPlot(IC1)

Computation of the optimally robust IC for M estimators

Description

The function rlsOptIC.M computes the optimally robust IC for M estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Section 8.3 of Kohl (2005).
Usage

\code{rlsOptIC.M(r, ggLo = 0.5, ggUp = 1.5, a1.start = 0.75, a3.start = 0.25, bUp = 1000, delta = 1e-05, itmax = 100, check = FALSE)}

Arguments

- \( r \) non-negative real: neighborhood radius.
- \( ggLo \) non-negative real: the lower end point of the interval to be searched for \( \gamma \).
- \( ggUp \) positive real: the upper end point of the interval to be searched for \( \gamma \).
- \( a1\text{.start} \) real: starting value for \( \alpha_1 \).
- \( a3\text{.start} \) real: starting value for \( \alpha_3 \).
- \( bUp \) positive real: upper bound used in the computation of the optimal clipping bound \( b \).
- \( delta \) the desired accuracy (convergence tolerance).
- \( itmax \) the maximum number of iterations.
- \( check \) logical. Should constraints be checked.

Details

The optimal values of the tuning constants \( \alpha_1, \alpha_3, b \) and \( \gamma \) can be read off from the slot \code{Infos} of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

\code{IC-class}
Computation of the optimally robust IC for MM2 estimators

**Description**

The function `rlsOptIC.MM2` computes the optimally robust IC for MM2 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. These estimators are based on a proposal of Fraiman et al. (2001), p. 206. A definition of these estimators can also be found in Section 8.6 of Kohl (2005).

**Usage**

```r
rlsOptIC.MM2(r, c.start = 1.5, d.start = 2, delta = 1e-06, MAX = 100)
```

**Arguments**

- **r**
  - non-negative real: neighborhood radius.
- **c.start**
  - positive real: starting value for c.
- **d.start**
  - positive real: starting value for d.
- **delta**
  - the desired accuracy (convergence tolerance).
- **MAX**
  - if a or k are beyond the admitted values, MAX is returned.

**Details**

The computation of the optimally robust IC for MM2 estimators is based on `optim` where MAX is used to control the constraints on c and d. The optimal values of the tuning constants c and d can be read off from the slot `Infos` of the resulting IC.

**Value**

Object of class "IC"

**Author(s)**

Matthias Kohl <Matthias.Kohl@stamats.de>
References

See Also
IC-class

Examples
IC1 <- rlsOptIC.MM2(r = 0.1)
ccheckIC(IC1)
Risks(IC1)
Infos(IC1)
plot(IC1)
infoPlot(IC1)

Computation of the optimally robust IC for Tu1 estimators

Description
The function rlsOptIC.Tu1 computes the optimally robust IC for Tu1 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Subsection 8.5.4 of Kohl (2005).

Usage
rlsOptIC.Tu1(r, aUp = 10, delta = 1e-06)

Arguments
- r: non-negative real: neighborhood radius.
- aUp: positive real: the upper end point of the interval to be searched for a.
- delta: the desired accuracy (convergence tolerance).

Details
The optimal value of the tuning constant a can be read off from the slot Infos of the resulting IC.

Value
Object of class "IC"
Author(s)
Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also
IC-class

Examples
IC1 <- rlsOptIC.Tu2(r = 0.1)
checkIC(IC1)
Risks(IC1)
Infos(IC1)
plot(IC1)
infoPlot(IC1)

rlsOptIC.Tu2 Computation of the optimally robust IC for Tu2 estimators

Description
The function rlsOptIC.Tu2 computes the optimally robust IC for Tu2 estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Subsection 8.5.4 of Kohl (2005).

Usage
rlsOptIC.Tu2(r, a.start = 5, k.start = 1.5, delta = 1e-06, MAX = 100)

Arguments
r non-negative real: neighborhood radius.
a.start positive real: starting value for a.
k.start positive real: starting value for k.
delta the desired accuracy (convergence tolerance).
MAX if a or k are beyond the admitted values, MAX is returned.
Details

The computation of the optimally robust IC for Tu2 estimators is based on optim where \texttt{MAX} is used to control the constraints on \(a\) and \(k\). The optimal values of the tuning constant \(a\) and \(k\) can be read off from the slot \texttt{Infos} of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

\texttt{IC-class}

Examples

\begin{verbatim}
IC1 <- rlsOptIC.Tu2(r = 0.1)
checkIC(IC1)
Risks(IC1)
Infos(IC1)
plot(IC1)
infoPlot(IC1)
\end{verbatim}

\begin{verbatim}
rlsOptIC.TuMad(r = 0.1, aUp = 10, delta = 1e-06)
\end{verbatim}

Description

The function \texttt{rlsOptIC.TuMad} computes the optimally robust IC for TuMad estimators in case of normal location with unknown scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Subsection 8.5.4 of Kohl (2005).

Usage

\begin{verbatim}
rlsOptIC.TuMad(r, aUp = 10, delta = 1e-06)
\end{verbatim}
Arguments

- **r**: non-negative real: neighborhood radius.
- **auUp**: positive real: the upper end point of the interval to be searched for a.
- **delta**: the desired accuracy (convergence tolerance).

Details

The optimal value of the tuning constant a can be read off from the slot `Infos` of the resulting IC.

Value

Object of class "IC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

`IC-class`

Examples

```r
IC1 <- rlsOptIC.TuMad(r = 0.1)
checkIC(IC1)
Risk(IC1)
Infos(IC1)
plot(IC1)
infoPlot(IC1)
```

---

**roblox**

*Optimally robust estimator for location and/or scale*

Description

The function `roblox` computes the optimally robust estimator and corresponding IC for normal location and/or scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Rieder (1994) or Kohl (2005), respectively.
Usage

roblox(x, mean, sd, eps, eps.lower, eps.upper, initial.est, k = 1L,
  fscor = TRUE, returnIC = FALSE, mad0 = 1e-4, na.rm = TRUE)

Arguments

x vector x of data values, may also be a matrix or data.frame with one row, respectively
  one column/(numeric) variable.
mean specified mean.
sd specified standard deviation which has to be positive.
eps positive real (0 < eps <= 0.5): amount of gross errors. See details below.
eps.lower positive real (0 <= eps.lower <= eps.upper): lower bound for the amount
  of gross errors. See details below.
eps.upper positive real (eps.lower <= eps.upper <= 0.5): upper bound for the amount
  of gross errors. See details below.
initial.est initial estimate for mean and/or sd. If missing median and/or MAD are used.
k positive integer. k-step is used to compute the optimally robust estimator.
fscor logical: perform finite-sample correction. See function finiteSampleCorrection.
returnIC logical: should IC be returned. See details below.
mad0 scale estimate used if computed MAD is equal to zero
na.rm logical: if TRUE, the estimator is evaluated at complete.cases(x).

Details

Computes the optimally robust estimator for location with scale specified, scale with location
specified, or both if neither is specified. The computation uses a k-step construction with an appropriate
initial estimate for location or scale or location and scale, respectively. Valid candidates are e.g.
median and/or MAD (default) as well as Kolmogorov(-Smirnov) or von Mises minimum distance

If the amount of gross errors (contamination) is known, it can be specified by eps. The radius of
the corresponding infinitesimal contamination neighborhood is obtained by multiplying eps by the
square root of the sample size.

If the amount of gross errors (contamination) is unknown, try to find a rough estimate for the amount
of gross errors, such that it lies between eps.lower and eps.upper.

In case eps.lower is specified and eps.upper is missing, eps.upper is set to 0.5. In case eps.upper
is specified and eps.lower is missing, eps.lower is set to 0.

If neither eps nor eps.lower and/or eps.upper is specified, eps.lower and eps.upper are set to
0 and 0.5, respectively.

If eps is missing, the radius-minimax estimator in sense of Rieder et al. (2008), respectively Section
2.2 of Kohl (2005) is returned.

In case of location, respectively scale one additionally has to specify sd, respectively mean where
sd and mean have to be a single number.

For sample size <= 2, median and/or MAD are used for estimation.

If eps = 0, mean and/or sd are computed. In this situation it’s better to use function MLEstimator.
Value

Object of class "kStepEstimate".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

ContIC-class, rlOptIC, rsOptIC, rlsOptIC.AL.kStepEstimate-class, roptest

Examples

ind <- rbinom(100, size=1, prob=0.05)
x <- rnorm(100, mean=ind*3, sd=(1-ind) + ind*9)

## amount of gross errors known
res1 <- roblox(x, eps = 0.05, returnIC = TRUE)
estimate(res1)
## don't run to reduce check time on CRAN
## Not run:
confint(res1)
confint(res1, method = symmetricBias())
pIC(res1)
checkIC(pIC(res1))
Risks(pIC(res1))
Infos(pIC(res1))
plot(pIC(res1))
infoPlot(pIC(res1))

## End(Not run)

## amount of gross errors unknown
res2 <- roblox(x, eps.lower = 0.01, eps.upper = 0.1, returnIC = TRUE)
estimate(res2)
## don't run to reduce check time on CRAN
## Not run:
confint(res2)
confint(res2, method = symmetricBias())
pIC(res2)
### Description

The functions `rowroblox` and `colroblox` compute optimally robust estimates for normal location and/or scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Rieder (1994) or Kohl (2005), respectively.

### Usage

```r
rowroblox(x, mean, sd, eps, eps.lower, eps.upper, initial.est, k = 1L, 
          fscor = TRUE, mad0 = 1e-4, na.rm = TRUE)
colroblox(x, mean, sd, eps, eps.lower, eps.upper, initial.est, k = 1L, 
          fscor = TRUE, mad0 = 1e-4, na.rm = TRUE)
```
Arguments

- `x`: matrix or data.frame of (numeric) data values.
- `mean`: specified mean. See details below.
- `sd`: specified standard deviation which has to be positive. See also details below.
- `eps`: positive real (0 < eps <= 0.5): amount of gross errors. See details below.
- `eps.lower`: positive real (0 <= eps.lower <= eps.upper): lower bound for the amount of gross errors. See details below.
- `eps.upper`: positive real (eps.lower <= eps.upper <= 0.5): upper bound for the amount of gross errors. See details below.
- `initial.est`: initial estimate for mean and/or sd. If missing median and/or MAD are used.
- `k`: positive integer. k-step is used to compute the optimally robust estimator.
- `fsCor`: logical: perform finite-sample correction. See function `finiteSampleCorrection`.
- `mad0`: scale estimate used if computed MAD is equal to zero
- `na.rm`: logical: if TRUE, the estimator is evaluated at complete.cases(x).

Details

Computes the optimally robust estimator for location with scale specified, scale with location specified, or both if neither is specified. The computation uses a k-step construction with an appropriate initial estimate for location or scale or location and scale, respectively. Valid candidates are e.g. median and/or MAD (default) as well as Kolmogorov(-Smirnov) or Cramér von Mises minimum distance estimators; cf. Rieder (1994) and Kohl (2005). In case package Biobase from Bioconductor is installed as is suggested, median and/or MAD are computed using function `rowmedians`.

These functions are optimized for the situation where one has a matrix and wants to compute the optimally robust estimator for every row, respectively column of this matrix. In particular, the amount of cross errors is assumed to be constant for all rows, respectively columns.

If the amount of gross errors (contamination) is known, it can be specified by `eps`. The radius of the corresponding infinitesimal contamination neighborhood is obtained by multiplying `eps` by the square root of the sample size.

If the amount of gross errors (contamination) is unknown, try to find a rough estimate for the amount of gross errors, such that it lies between `eps.lower` and `eps.upper`.

In case `eps.lower` is specified and `eps.upper` is missing, `eps.upper` is set to 0.5. In case `eps.upper` is specified and `eps.lower` is missing, `eps.lower` is set to 0.

If neither `eps` nor `eps.lower` and/or `eps.upper` is specified, `eps.lower` and `eps.upper` are set to 0 and 0.5, respectively.

If `eps` is missing, the radius-minimax estimator in sense of Rieder et al. (2008), respectively Section 2.2 of Kohl (2005) is returned.

In case of location, respectively scale one additionally has to specify `sd`, respectively `mean` where `sd` and `mean` can be a single number, i.e., identical for all rows, respectively columns, or a vector with length identical to the number of rows, respectively columns.

For sample size <= 2, median and/or MAD are used for estimation.

If `eps = 0`, mean and/or `sd` are computed.
Value

Object of class "kStepEstimate".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References


See Also

`roblox`, `kStepEstimate-class`

Examples

```r
ind <- rbinom(200, size=1, prob=0.05)
X <- matrix(rnorm(200, mean=ind*3, sd=(1-ind) + ind*9), nrow = 2)
rowRoblox(X)
rowRoblox(X, k = 3)
rowRoblox(X, eps = 0.05)
rowRoblox(X, eps = 0.05, k = 3)
X1 <- t(X)
colRoblox(X1)
colRoblox(X1, k = 3)
colRoblox(X1, eps = 0.05)
colRoblox(X1, eps = 0.05, k = 3)
X2 <- rbind(rnorm(100, mean = -2, sd = 3), rnorm(100, mean = -1, sd = 4))
rowRoblox(X2, sd = c(3, 4))
rowRoblox(X2, eps = 0.03, sd = c(3, 4))
rowRoblox(X2, sd = c(3, 4), k = 4)
rowRoblox(X2, eps = 0.03, sd = c(3, 4), k = 4)
X3 <- cbind(rnorm(100, mean = -2, sd = 3), rnorm(100, mean = 1, sd = 2))
colRoblox(X3, mean = c(-2, 1))
colRoblox(X3, eps = 0.02, mean = c(-2, 1))
colRoblox(X3, mean = c(-2, 1), k = 4)
colRoblox(X3, eps = 0.02, mean = c(-2, 1), k = 4)
```
Description

The function rsOptIC computes the optimally robust IC for AL estimators in case of normal scale and (convex) contamination neighborhoods. The definition of these estimators can be found in Rieder (1994) or Kohl (2005), respectively.

Usage

rsOptIC(r, mean = 0, sd = 1, bUp = 1000, delta = 1e-06, itmax = 100, computeIC = TRUE)

Arguments

r          non-negative real: neighborhood radius.
mean       specified mean.
sd         specified standard deviation.
bUp        positive real: the upper end point of the interval to be searched for the clipping bound b.
delta      the desired accuracy (convergence tolerance).
itmax      the maximum number of iterations.
computeIC  logical: should IC be computed. See details below.

Details

If 'computeIC' is 'FALSE' only the Lagrange multipliers 'A', 'a', and 'b' contained in the optimally robust IC are computed.

Value

If 'computeIC' is 'TRUE' an object of class "ContIC" is returned, otherwise a list of Lagrange multipliers 'A', 'a', and 'b'.

A          standardizing constant
a          centering constant
b          optimal clipping bound

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

showdown

See Also

ContIC-class,roblox

Examples

```r
IC1 <- rsOptIC(r = 0.1)
distrExOptions("ErelativeTolerance" = 1e-12)
checkIC(IC1)
distrExOptions("ErelativeTolerance" = .Machine$double.eps*0.25) # default
Risks(IC1)
cent(IC1)
clip(IC1)
stand(IC1)
plot(IC1)
```

Description

The function `showdown` can be used to perform Monte-Carlo studies comparing a competitor with rmx estimators in case of normal location and scale. In addition, maximum likelihood (ML) estimators (mean and sd) and median and MAD are computed. The comparison is based on the empirical MSE.

Usage

```r
showdown(n, M, eps, contD, seed = 123, estfun, estMean, estSd,
    eps.lower = 0, eps.upper = 0.05, steps = 3L, fsCor = TRUE,
    plot1 = FALSE, plot2 = FALSE, plot3 = FALSE)
```

Arguments

- `n`: integer; sample size, should be at least 3.
- `M`: integer; Monte-Carlo replications.
- `eps`: amount of contamination in [0, 0.5].
- `contD`: object of class "UnivariateDistribution"; contaminating distribution.
- `seed`: random seed.
- `estfun`: function to compute location and scale estimator; see details below.
- `estMean`: function to compute location estimator; see details below.
- `estSd`: function to compute scale estimator; see details below.
- `eps.lower`: used by rmx estimator.
- `eps.upper`: used by rmx estimator.
- `steps`: integer; steps used for estimator construction.
fsCor logical; use finite-sample correction.

plot1 logical; plot cdf of ideal and real distribution.

plot2 logical; plot 20 (or M if M < 20) randomly selected samples.

plot3 logical; generate boxplots of the results.

Details

Normal location and scale with mean = 0 and sd = 1 is used as ideal model (without restriction due
to equivariance).

Since there is no estimator which yields reliable results if 50 percent or more of the observations are
contaminated, we use a modification where we re-simulate all samples including at least 50 percent
contaminated data.

If estfun is specified it has to compute and return a location and scale estimate (vector of length
2). One can also specify the location and scale estimator separately by using estMean and estStd
where estMean computes and returns the location estimate and estStd the scale estimate.

We use function rowRoblox for the computation of the rmx estimator.

Value

Data.frame including empirical MSE (standardized by sample size n) and relMSE with respect to
the rmx estimator.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

sertation.


Methods and Applications 17(1) 13-40. Extended version: http://www.stamats.de/RRlong.pdf

M. Kohl, P. Ruckdeschel, and H. Rieder (2010). Infinitesimally Robust Estimation in General

See Also

rowRoblox

Examples

library(MASS)
## compare with Huber's Proposal 2
showdown(n = 20, M = 100, eps = 0.02, contD = Norm(mean = 3, sd = 3),
estfun = function(x){ unlist(hubers(x)) },
plot1 = TRUE, plot2 = TRUE, plot3 = TRUE)
## showdown

```r
## compare with Huber M estimator with MAD scale
showdown(n = 20, M = 100, eps = 0.02, contD = Norm(mean = 3, sd = 3),
    estfun = function(x){ unlist(huber(x)) },
    plot1 = TRUE, plot2 = TRUE, plot3 = TRUE)
```
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