

Package ‘ROptRegTS’

October 12, 2022

Version 1.2.0

Date 2019-04-02

Title Optimally Robust Estimation for Regression-Type Models

Description Optimally robust estimation for regression-type models using S4 classes and methods.

Depends R(>= 3.4), methods, ROptEstOld(>= 1.2.0)

Imports distr(>= 2.8.0), distrEx(>= 2.8.0), RandVar(>= 1.2.0)

ByteCompile yes

License LGPL-3

Encoding latin1

URL <http://robast.r-forge.r-project.org/>

LastChangedDate {`$LastChangedDate`: 2019-04-02 21:10:23 +0200 (Di, 02. Apr 2019) `$`}

LastChangedRevision {`$LastChangedRevision`: 1215 `$`}

VCS/SVNRevision 1214

NeedsCompilation no

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Repository CRAN

Date/Publication 2019-04-14 12:22:38 UTC

R topics documented:

Av1CondContIC	3
Av1CondContIC-class	4
Av1CondContNeighborhood	6
Av1CondContNeighborhood-class	7
Av1CondNeighborhood-class	8
Av1CondTotalVarIC	9

Av1CondTotalVarIC-class	10
Av1CondTotalVarNeighborhood	12
Av1CondTotalVarNeighborhood-class	13
Av2CondContIC	14
Av2CondContIC-class	15
Av2CondContNeighborhood	17
Av2CondContNeighborhood-class	18
Av2CondNeighborhood-class	19
AvCondNeighborhood-class	20
CondContIC	21
CondContIC-class	22
CondContNeighborhood	24
CondContNeighborhood-class	25
CondIC	26
CondIC-class	27
CondNeighborhood-class	28
CondTotalVarIC	29
CondTotalVarIC-class	31
CondTotalVarNeighborhood	33
CondTotalVarNeighborhood-class	34
FixRobRegTypeModel	35
FixRobRegTypeModel-class	36
generateIC-methods	37
getAsRiskRegTS	37
getFiRiskRegTS	41
getFixClipRegTS	43
getFixRobRegTypeIC	44
getIneffDiff-methods	46
getInfCentRegTS	46
getInfClipRegTS	49
getInfGammaRegTS	51
getInfRobRegTypeIC	55
getInfStandRegTS	61
InfRobRegTypeModel	64
InfRobRegTypeModel-class	65
L2RegTypeFamily	66
L2RegTypeFamily-class	68
leastFavorableRadius-methods	70
NormLinRegFamily	70
NormLinRegInterceptFamily	71
NormLinRegScaleFamily	72
optIC-methods	74
radiusMinimaxIC-methods	75
RegTypeFamily	76
RegTypeFamily-class	77

Av1CondContIC

*Generating function for Av1CondContIC-class***Description**

Generates an object of class "Av1CondContIC"; i.e., an influence curves η of the form

$$\eta = (A\Lambda - a) \min(1, b/|A\Lambda - a|)$$

with clipping bound b , centering function a and standardizing matrix A . Λ stands for the L2 derivative of the corresponding L2 differentiable parametric family which can be created via CallL2Fam.

Usage

```
Av1CondContIC(name, CallL2Fam = call("L2RegTypeFamily"),
  Curve = EuclRandVarList(RealRandVariable(
    Map = list(function(x){x[1]*x[2]}),
    Domain = EuclideanSpace(dimension = 2))),
  Risks, Infos, clip = Inf, stand = as.matrix(1),
  cent = EuclRandVarList(RealRandVariable(
    Map = list(function(x){numeric(length(x))}),
    Domain = EuclideanSpace(dimension = 2))),
  lowerCase = NULL, neighborRadius = 0)
```

Arguments

name	object of class "character".
CallL2Fam	object of class "call": creates an object of the underlying L2-differentiable regression type family.
Curve	object of class "EuclRandVarList"
Risks	object of class "list": list of risks; cf. RiskType-class.
Infos	matrix of characters with two columns named method and message: additional informations.
clip	positive real: clipping bound.
cent	object of class "EuclRandVarList": centering function.
stand	matrix: standardizing matrix.
lowerCase	optional constant for lower case solution.
neighborRadius	radius of the corresponding (unconditional) contamination neighborhood.

Value

Object of class "Av1CondContIC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

- Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
- Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [Av1CondContIC-class](#)

Examples

```
IC1 <- Av1CondContIC()
IC1
```

Av1CondContIC-class *Conditionally centered influence curve of contamination type*

Description

Class of conditionally centered (partial) influence curves of contamination type for average conditional contamination neighborhoods; i.e., influence curves η of the form

$$\eta = (A\Lambda - a) \min(1, b/|A\Lambda - a|)$$

with clipping bound b , centering function a and standardizing matrix A . Λ stands for the L2 derivative of the corresponding L2 differentiable regression type family created via the call in the slot `CallL2Fam`.

Objects from the Class

Objects can be created by calls of the form `new("Av1CondContIC", ...)`. More frequently they are created via the generating function `Av1CondContIC`, respectively via the method `generateIC`.

Slots

`CallL2Fam`: object of class "call": creates an object of the underlying L2-differentiable regression type family.

`name`: object of class "character"

`Curve`: object of class "EuclRandVarList"

`Risks`: object of class "list": list of risks; cf. `RiskType-class`.

`Infos`: object of class "matrix" with two columns named `method` and `message`: additional informations.

`clip`: object of class "numeric": clipping bound.

`cent`: object of class "EuclRandVarList": centering function.

`stand`: object of class "matrix": standardizing matrix.

`lowerCase`: object of class "OptionalNumeric": optional constant for lower case solution.

`neighborRadius`: object of class "numeric": radius of the corresponding average conditional contamination neighborhood.

Extends

Class "CondIC", directly.
 Class "IC", by class "CondIC".
 Class "InfluenceCurve", by class "CondIC".

Methods

CallL2Fam<- signature(object = "Av1CondContIC"): replacement function for slot CallL2Fam.
cent signature(object = "Av1CondContIC"): accessor function for slot cent.
cent<- signature(object = "Av1CondContIC"): replacement function for slot cent.
clip signature(object = "Av1CondContIC"): accessor function for slot clip.
clip<- signature(object = "Av1CondContIC"): replacement function for slot clip.
stand signature(object = "Av1CondContIC"): accessor function for slot stand.
stand<- signature(object = "Av1CondContIC"): replacement function for slot stand.
lowerCase signature(object = "Av1CondContIC"): accessor function for slot lowerCase.
lowerCase<- signature(object = "Av1CondContIC"): replacement function for slot lowerCase.
neighborRadius signature(object = "Av1CondContIC"): accessor function for slot neighborRadius.
neighborRadius<- signature(object = "Av1CondContIC"): replacement function for slot neighborRadius.
generateIC signature(neighbor = "Av1CondContNeighborhood", L2Fam = "L2RegTypeFamily"): generate an object of class "Av1CondContIC". Rarely called directly.
show signature(object = "Av1CondContIC")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
 Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [Av1CondContIC](#)

Examples

```
IC1 <- new("Av1CondContIC")
IC1
```

Av1CondContNeighborhood

Generating function for Av1CondContNeighborhood-class

Description

Generates an object of class "Av1CondContNeighborhood".

Usage

```
Av1CondContNeighborhood(radius = 0, radiusCurve = function(x){1})
```

Arguments

radius	non-negative real: neighborhood radius.
radiusCurve	real-valued, non-negative function with L1 norm ≤ 1 .

Value

Object of class "Av1CondContNeighborhood"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[Av1CondContNeighborhood-class](#)

Examples

```
Av1CondContNeighborhood()  
  
## The function is currently defined as  
function(radius = 0, radiusCurve = function(x){1}){  
  new("Av1CondContNeighborhood", radius = radius, radiusCurve = radiusCurve)  
}
```

Av1CondContNeighborhood-class

Average conditional contamination neighborhood

Description

Class of average conditional contamination neighborhoods (exponent == 1); i.e. only radius curves ε with $\|\varepsilon\|_1 \leq 1$.

Objects from the Class

Objects can be created by calls of the form `new("Av1CondContNeighborhood", ...)`. More frequently they are created via the generating function `Av1CondContNeighborhood`.

Slots

`type`: Object of class "character": "average conditional convex contamination neighborhood".

`radius`: Object of class "numeric": neighborhood radius.

`radiusCurve`: Object of class "function": radius curve with L1 norm ≤ 1 .

`exponent`: equal to 1.

Extends

Class "Av1CondNeighborhood", directly.

Class "AvCondNeighborhood", by class "Av1CondNeighborhood".

Class "CondNeighborhood", by class "Av1CondNeighborhood".

Class "Neighborhood", by class "Av1CondNeighborhood".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[Av1CondNeighborhood-class](#)

Examples

```
new("Av1CondContNeighborhood")
```

Av1CondNeighborhood-class

Average conditional neighborhood

Description

Class of average conditional neighborhoods (exponent == 1); i.e. only radius curves ε with $\|\varepsilon\|_1 \leq 1$.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

type: Object of class "character": type of the neighborhood.

radius: Object of class "numeric": neighborhood radius.

radiusCurve: Object of class "function": radius curve with L1 norm ≤ 1 .

exponent: equal to 1.

Extends

Class "AvCondNeighborhood", directly.

Class "CondNeighborhood", by class "AvCondNeighborhood".

Class "Neighborhood", by class "AvCondNeighborhood".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[AvCondNeighborhood-class](#)

Av1CondTotalVarIC *Generating function for Av1CondTotalVarIC-class*

Description

Generates an object of class "Av1CondContIC"; i.e., an influence curves η of the form

$$\eta = Ax\Lambda_f \min(1, \max(c(x)/(|Ax|\Lambda_f), (c(x) + b)/(|Ax|\Lambda_f)))$$

with lower clipping function c , standardized bias b and standardizing matrix A . Λ_f stands for the L2 derivative of the corresponding error distribution.

Usage

```
Av1CondTotalVarIC(name, CallL2Fam = call("L2RegTypeFamily"),
  Curve = EuclRandVarList(RealRandVariable(
    Map = list(function(x) {x[1] * x[2]}),
    Domain = EuclideanSpace(dimension = 2))),
  Risks, Infos, clipUp = Inf, stand = as.matrix(1),
  clipLo = RealRandVariable(Map = list(function(x) {-Inf}),
    Domain = EuclideanSpace(dimension = 1)),
  lowerCase = NULL, neighborRadius = 0)
```

Arguments

name	object of class "character".
CallL2Fam	object of class "call": creates an object of the underlying L2-differentiable regression type family.
Curve	object of class "EuclRandVarList"
Risks	object of class "list": list of risks; cf. RiskType-class.
Infos	matrix of characters with two columns named method and message: additional informations.
clipUp	positive real: standardized bias.
clipLo	object of class "RealRandVariable": lower clipping function.
stand	matrix: standardizing matrix.
lowerCase	optional constant for lower case solution.
neighborRadius	radius of the corresponding (unconditional) contamination neighborhood.

Value

Object of class "Av1CondTotalVarIC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

- Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
- Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [Av1CondTotalVarIC-class](#)

Examples

```
IC1 <- Av1CondTotalVarIC()
IC1
```

Av1CondTotalVarIC-class

Conditionally centered influence curve of total variaton type

Description

Class of conditionally centered (partial) influence curves of contamination type for average conditional total variation neighborhoods; i.e., influence curves η of the form

$$\eta = Ax\Lambda_f \min(1, \max(c(x)/(|Ax|\Lambda_f), (c(x) + b)/(|Ax|\Lambda_f)))$$

with lower clipping function c , standardized bias b and standardizing matrix A . Λ_f stands for the L2 derivative of the corresponding error distribution.

Objects from the Class

Objects can be created by calls of the form `new("Av1CondTotalVarIC", ...)`. More frequently they are created via the generating function `Av1CondTotalVarIC`, respectively via the method `generateIC`.

Slots

`CallL2Fam`: object of class "call": creates an object of the underlying L2-differentiable regression type family.

`name`: object of class "character"

`Curve`: object of class "EuclRandVarList"

`Risks`: object of class "list": list of risks; cf. `RiskType-class`.

`Infos`: object of class "matrix" with two columns named `method` and `message`: additional informations.

`clipUp`: object of class "numeric": standardized bias.

`clipLo`: object of class "RealRandVariable": lower clipping function.

stand: object of class "matrix": standardizing matrix.
lowerCase: object of class "OptionalNumeric": optional constant for lower case solution.
neighborRadius: object of class "numeric": radius of the corresponding average conditional contamination neighborhood.

Extends

Class "CondIC", directly. Class "IC", by class "CondIC". Class "InfluenceCurve", by class "CondIC".

Methods

CallL2Fam<- signature(object = "Av1CondTotalVarIC"): replacement function for slot CallL2Fam.
clipLo signature(object = "Av1CondTotalVarIC"): accessor function for slot clipLo.
clipLo<- signature(object = "Av1CondTotalVarIC"): replacement function for slot clipLo.
clipUp signature(object = "Av1CondTotalVarIC"): accessor function for slot clipUp.
clipUp<- signature(object = "Av1CondTotalVarIC"): replacement function for slot clipUp.
stand signature(object = "Av1CondTotalVarIC"): accessor function for slot stand.
stand<- signature(object = "Av1CondTotalVarIC"): replacement function for slot stand.
lowerCase signature(object = "Av1CondTotalVarIC"): accessor function for slot lowerCase.
lowerCase<- signature(object = "Av1CondTotalVarIC"): replacement function for slot lowerCase.
neighborRadius signature(object = "Av1CondTotalVarIC"): accessor function for slot neighborRadius.
neighborRadius<- signature(object = "Av1CondTotalVarIC"): replacement function for slot neighborRadius.
generateIC signature(neighbor = "Av1CondTotalVarNeighborhood", L2Fam = "L2RegTypeFamily"): generate an object of class "Av1CondTotalVarIC". Rarely called directly.
show signature(object = "Av1CondTotalVarIC")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
 Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [Av1CondTotalVarIC](#)

Examples

```
IC1 <- new("Av1CondTotalVarIC")
IC1
```

Av1CondTotalVarNeighborhood

Generating function for Av1CondTotalVarNeighborhood-class

Description

Generates an object of class "Av1CondTotalVarNeighborhood".

Usage

```
Av1CondTotalVarNeighborhood(radius = 0, radiusCurve = function(x){1})
```

Arguments

radius	non-negative real: neighborhood radius.
radiusCurve	real-valued, non-negative function with L1 norm ≤ 1 .

Value

Object of class "Av1CondTotalVarNeighborhood"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[Av1CondTotalVarNeighborhood-class](#)

Examples

```
Av1CondTotalVarNeighborhood()  
  
## The function is currently defined as  
function(radius = 0, radiusCurve = function(x){1}){  
  new("Av1CondTotalVarNeighborhood", radius = radius, radiusCurve = radiusCurve)  
}
```

Av1CondTotalVarNeighborhood-class

Average conditional total variation neighborhood

Description

Class of average conditional total variation neighborhoods (exponent == 1); i.e. only radius curves ε with $\|\varepsilon\|_1 \leq 1$.

Objects from the Class

Objects can be created by calls of the form `new("Av1CondTotalVarNeighborhood", ...)`. More frequently they are created via the generating function `Av1CondTotalVarNeighborhood`.

Slots

`type`: Object of class "character": "average conditional total variation neighborhood".

`radius`: Object of class "numeric": neighborhood radius.

`radiusCurve`: Object of class "function": radius curve with L1 norm ≤ 1 .

`exponent`: equal to 1.

Extends

Class "Av1CondNeighborhood", directly.

Class "AvCondNeighborhood", by class "Av1CondNeighborhood".

Class "CondNeighborhood", by class "Av1CondNeighborhood".

Class "Neighborhood", by class "Av1CondNeighborhood".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[Av1CondNeighborhood-class](#)

Examples

```
new("Av1CondTotalVarNeighborhood")
```

Av2CondContIC

*Generating function for Av2CondContIC-class***Description**

Generates an object of class "Av2CondContIC"; i.e., an influence curves η of the form

$$\eta = AK^{-1}x(\Lambda_f - z) \min(1, c/|\Lambda_f - z|)$$

with $K = Exx^\tau$, clipping bound c , centering constant z and standardizing constant A . Λ_f stands for the L2 derivative of the corresponding error distribution.

Usage

```
Av2CondContIC(name, CallL2Fam = call("L2RegTypeFamily"),
  Curve = EuclRandVarList(RealRandVariable(
    Map = list(function(x) {x[1] * x[2]}),
    Domain = EuclideanSpace(dimension = 2))),
  Risks, Infos, clip = Inf, stand = 1, cent = 0, lowerCase = NULL,
  neighborRadius = 0)
```

Arguments

name	object of class "character".
CallL2Fam	object of class "call": creates an object of the underlying L2-differentiable regression type family.
Curve	object of class "EuclRandVarList"
Risks	object of class "list": list of risks; cf. RiskType-class.
Infos	matrix of characters with two columns named method and message: additional informations.
clip	positive real: clipping bound.
cent	real: centering constant
stand	real: standardizing constant
lowerCase	optional constant for lower case solution.
neighborRadius	radius of the corresponding (unconditional) contamination neighborhood.

Value

Object of class "Av2CondContIC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

- Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
- Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [Av2CondContIC-class](#)

Examples

```
IC1 <- Av2CondContIC()
IC1
```

Av2CondContIC-class *Conditionally centered influence curve of contamination type*

Description

Class of conditionally centered (partial) influence curves of contamination type for average square conditional contamination neighborhoods; i.e., influence curves η of the form

$$\eta = AK^{-1}x(\Lambda_f - z) \min(1, c/|\Lambda_f - z|)$$

with $K = Exx^T$, clipping bound c , centering constant z and standardizing constant A . Λ_f stands for the L2 derivative of the corresponding error distribution.

Objects from the Class

Objects can be created by calls of the form `new("Av2CondContIC", ...)`. More frequently they are created via the generating function `Av2CondContIC`, respectively via the method `generateIC`.

Slots

`CallL2Fam`: object of class "call": creates an object of the underlying L2-differentiable regression type family.

`name`: object of class "character"

`Curve`: object of class "EuclRandVarList"

`Risks`: object of class "list": list of risks; cf. `RiskType-class`.

`Infos`: object of class "matrix" with two columns named `method` and `message`: additional informations.

`clip`: object of class "numeric": clipping bound.

`cent`: object of class "numeric": centering constant.

`stand`: object of class "numeric": standardizing constant.

`lowerCase`: object of class "OptionalNumeric": optional constant for lower case solution.

`neighborRadius`: object of class "numeric": radius of the corresponding average conditional contamination neighborhood.

Extends

Class "CondIC", directly. Class "IC", by class "CondIC". Class "InfluenceCurve", by class "CondIC".

Methods

CallL2Fam<- signature(object = "Av2CondContIC"): replacement function for slot CallL2Fam.
cent signature(object = "Av2CondContIC"): accessor function for slot cent.
cent<- signature(object = "Av2CondContIC"): replacement function for slot cent.
clip signature(object = "Av2CondContIC"): accessor function for slot clip.
clip<- signature(object = "Av2CondContIC"): replacement function for slot clip.
stand signature(object = "Av2CondContIC"): accessor function for slot stand.
stand<- signature(object = "Av2CondContIC"): replacement function for slot stand.
lowerCase signature(object = "Av2CondContIC"): accessor function for slot lowerCase.
lowerCase<- signature(object = "Av2CondContIC"): replacement function for slot lowerCase.
neighborRadius signature(object = "Av2CondContIC"): accessor function for slot neighborRadius.
neighborRadius<- signature(object = "Av2CondContIC"): replacement function for slot neighborRadius.
generateIC signature(neighbor = "Av2CondContNeighborhood", L2Fam = "L2RegTypeFamily"): generate an object of class "Av2CondContIC". Rarely called directly.
show signature(object = "Av2CondContIC")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
 Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [Av2CondContIC](#)

Examples

```
IC1 <- new("Av2CondContIC")
IC1
```

Av2CondContNeighborhood

Generating function for Av2CondContNeighborhood-class

Description

Generates an object of class "Av2CondContNeighborhood".

Usage

```
Av2CondContNeighborhood(radius = 0, radiusCurve = function(x){1})
```

Arguments

radius	non-negative real: neighborhood radius.
radiusCurve	real-valued, non-negative function with L2 norm ≤ 1 .

Value

Object of class "Av1CondContNeighborhood"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[Av2CondContNeighborhood-class](#)

Examples

```
Av2CondContNeighborhood()  
  
## The function is currently defined as  
function(radius = 0, radiusCurve = function(x){1}){  
  new("Av2CondContNeighborhood", radius = radius, radiusCurve = radiusCurve)  
}
```

Av2CondContNeighborhood-class

Average square conditional contamination neighborhood

Description

Class of average square conditional contamination neighborhoods (exponent == 2); i.e. only radius curves ε with $\|\varepsilon\|_2 \leq 1$.

Objects from the Class

Objects can be created by calls of the form `new("Av2CondContNeighborhood", ...)`. More frequently they are created via the generating function `Av2CondContNeighborhood`.

Slots

`type`: Object of class "character": "average square conditional convex contamination neighborhood".

`radius`: Object of class "numeric": neighborhood radius.

`radiusCurve`: Object of class "function": radius curve with L2 norm ≤ 1 .

`exponent`: equal to 2.

Extends

Class "Av2CondNeighborhood", directly.

Class "AvCondNeighborhood", by class "Av2CondNeighborhood".

Class "CondNeighborhood", by class "Av2CondNeighborhood".

Class "Neighborhood", by class "Av2CondNeighborhood".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[Av2CondNeighborhood-class](#)

Examples

```
new("Av2CondContNeighborhood")
```

Av2CondNeighborhood-class

Average square conditional neighborhood

Description

Class of average square conditional neighborhoods (exponent == 2); i.e. only radius curves ε with $\|\varepsilon\|_2 \leq 1$.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

type: Object of class "character": type of the neighborhood.

radius: Object of class "numeric": neighborhood radius.

radiusCurve: Object of class "function": radius curve with L2 norm ≤ 1 .

exponent: equal to 2.

Extends

Class "AvCondNeighborhood", directly.

Class "CondNeighborhood", by class "AvCondNeighborhood".

Class "Neighborhood", by class "AvCondNeighborhood".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[AvCondNeighborhood-class](#)

AvCondNeighborhood-class

Average conditional neighborhood

Description

Class of average conditional neighborhoods; i.e. only radius curves ε with $\|\varepsilon\|_\alpha \leq 1$ for given exponent α .

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

type: Object of class "character": type of the neighborhood.

radius: Object of class "numeric": neighborhood radius.

radiusCurve: Object of class "function": radius curve.

exponent: Object of class "numeric": positive integer or Inf.

Extends

Class "CondNeighborhood", directly.

Class "Neighborhood", by class "CondNeighborhood".

Methods

show signature(object = "AvCondNeighborhood")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondNeighborhood-class](#)

CondContIC

*Generating function for CondContIC-class***Description**

Generates an object of class "CondContIC"; i.e., an influence curves η of the form

$$\eta = (A\Lambda - a) \min(1, b/|A\Lambda - a|)$$

with clipping function b , centering function a and standardizing matrix A . Λ stands for the L2 derivative of the corresponding L2 differentiable parametric family which can be created via CallL2Fam.

Usage

```
CondContIC(name, CallL2Fam = call("L2RegTypeFamily"),
  Curve = EuclRandVarList(RealRandVariable(
    Map = list(function(x){x[1]*x[2]}),
    Domain = EuclideanSpace(dimension = 2))),
  Risks, Infos,
  clip = RealRandVariable(Map = list(function(x){ Inf }), Domain = Reals()),
  stand = as.matrix(1),
  cent = EuclRandVarList(RealRandVariable(
    Map = list(function(x){numeric(length(x))}),
    Domain = EuclideanSpace(dimension = 2))),
  lowerCase = NULL, neighborRadius = 0, neighborRadiusCurve = function(x){1})
```

Arguments

name	object of class "character".
CallL2Fam	object of class "call": creates an object of the underlying L2-differentiable regression type family.
Curve	object of class "EuclRandVarList"
Risks	object of class "list": list of risks; cf. RiskType-class.
Infos	matrix of characters with two columns named method and message: additional informations.
clip	object of class "RealRandVariable": clipping function.
cent	object of class "EuclRandVarList": centering function.
stand	matrix: standardizing matrix.
lowerCase	optional constant for lower case solution.
neighborRadius	radius of the corresponding conditional contamination neighborhood.
neighborRadiusCurve	radius curve of the corresponding conditional contamination neighborhood.

Value

Object of class "CondContIC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

- Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
 Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [CondContIC-class](#)

Examples

```
IC1 <- CondContIC()
IC1
```

CondContIC-class	<i>Conditionally centered influence curve of contamination type</i>
------------------	---

Description

Class of conditionally centered (partial) influence curves of contamination type for conditional contamination neighborhoods; i.e., influence curves η of the form

$$\eta = (A\Lambda - a) \min(1, b/|A\Lambda - a|)$$

with clipping function b , centering function a and standardizing matrix A . Λ stands for the L2 derivative of the corresponding L2 differentiable regression type family created via the call in the slot `CallL2Fam`.

Objects from the Class

Objects can be created by calls of the form `new("CondContIC", ...)`. More frequently they are created via the generating function `CondContIC`, respectively via the method `generateIC`.

Slots

- `CallL2Fam`: object of class "call": creates an object of the underlying L2-differentiable regression type family.
- `name`: object of class "character"
- `Curve`: object of class "EuclRandVarList"
- `Risks`: object of class "list": list of risks; cf. `RiskType-class`.
- `Infos`: object of class "matrix" with two columns named `method` and `message`: additional informations.

clip: object of class "RealRandVariable": clipping function.
cent: object of class "EuclRandVarList": centering function.
stand: object of class "matrix": standardizing matrix.
lowerCase: object of class "OptionalNumeric": optional constant for lower case solution.
neighborRadius: object of class "numeric": radius of the corresponding conditional contamination neighborhood.
neighborRadiusCurve: object of class "function": radius curve of the corresponding conditional contamination neighborhood.

Extends

Class "CondIC", directly.
 Class "IC", by class "CondIC".
 Class "InfluenceCurve", by class "CondIC".

Methods

CallL2Fam<- signature(object = "CondContIC"): replacement function for slot CallL2Fam.
cent signature(object = "CondContIC"): accessor function for slot cent.
cent<- signature(object = "CondContIC"): replacement function for slot cent.
clip signature(object = "CondContIC"): accessor function for slot clip.
clip<- signature(object = "CondContIC"): replacement function for slot clip.
stand signature(object = "CondContIC"): accessor function for slot stand.
stand<- signature(object = "CondContIC"): replacement function for slot stand.
lowerCase signature(object = "CondContIC"): accessor function for slot lowerCase.
lowerCase<- signature(object = "CondContIC"): replacement function for slot lowerCase.
neighborRadius signature(object = "CondContIC"): accessor function for slot neighborRadius.
neighborRadius<- signature(object = "CondContIC"): replacement function for slot neighborRadius.
neighborRadiusCurve signature(object = "CondContIC"): accessor function for slot neighborRadiusCurve.
neighborRadiusCurve<- signature(object = "CondContIC"): replacement function for slot neighborRadiusCurve.
generateIC signature(neighbor = "CondContNeighborhood", L2Fam = "L2RegTypeFamily"): generate an object of class "CondContIC". Rarely called directly.
show signature(object = "CondContIC")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
 Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [CondContIC](#)

Examples

```
IC1 <- new("CondContIC")
IC1
```

CondContNeighborhood *Generating function for CondContNeighborhood-class*

Description

Generates an object of class "CondContNeighborhood".

Usage

```
CondContNeighborhood(radius = 0, radiusCurve = function(x){1})
```

Arguments

radius	non-negative real: neighborhood radius.
radiusCurve	real-valued, non-negative function.

Value

Object of class "CondContNeighborhood"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondContNeighborhood-class](#)

Examples

```
CondContNeighborhood()  
  
## The function is currently defined as  
function(radius = 0, radiusCurve = function(x){1}){  
  new("CondContNeighborhood", radius = radius, radiusCurve = radiusCurve)  
}
```

CondContNeighborhood-class

Conditional contamination neighborhood

Description

Class of conditional (error-free-variables) convex contamination neighborhoods.

Objects from the Class

Objects can be created by calls of the form `new("CondContNeighborhood", ...)`. More frequently they are created via the generating function `CondContNeighborhood`.

Slots

type: Object of class "character": "conditional convex contamination neighborhood".
radius: Object of class "numeric": neighborhood radius.
radiusCurve: Object of class "function": radius curve

Extends

Class "CondNeighborhood", directly.
Class "Neighborhood", by class "CondNeighborhood".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondContNeighborhood](#), [CondNeighborhood-class](#)

Examples

```
new("CondContNeighborhood")
```

 CondIC

Generating function for CondIC-class

Description

Generates an object of class "CondIC".

Usage

```
CondIC(name, Curve = EuclRandVarList(EuclRandVariable(
  Map = list(function(x){x[1] * x[2]}),
  Domain = EuclideanSpace(dimension = 2),
  Range = Reals()),
  Risks, Infos, CallL2Fam = call("L2RegTypeFamily"))
```

Arguments

name	character string: name.
CallL2Fam	object of class "call": creates an object of "L2RegTypeFamily".
Curve	object of class "EuclRandVariable": curve
Risks	object of class "list": list of risks; cf. RiskType-class.
Infos	matrix of characters with two columns named method and message: additional informations.

Value

Object of class "CondIC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Hampel et al. (1986) *Robust Statistics. The Approach Based on Influence Functions*. New York: Wiley.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#)

Examples

```

CondIC()

## The function is currently defined as
function(name, Curve = EuclRandVariable(Map = list(function(x){x[1]*x[2]}),
      Domain = EuclideanSpace(dimension = 2)),
      Risks, Infos, CallL2Fam = call("L2RegTypeFamily")){
  if(missing(name))
    name <- "Influence curve for a L_2 differentiable regression type family"
  if(missing(Risks))
    Risks <- list()
  if(missing(Infos))
    Infos <- matrix(c(character(0),character(0)), ncol=2,
      dimnames=list(character(0), c("method", "message")))
  return(new("CondIC", name = name, Curve = Curve, Risks = Risks,
    Infos = Infos, CallL2Fam = CallL2Fam))
}

```

 CondIC-class

Conditionally centered partial influence curve

Description

Class of conditionally centered partial influence curves.

Objects from the Class

Objects can be created by calls of the form `new("CondIC", ...)`. More frequently they are created via the generating function `CondIC`.

Slots

`CallL2Fam`: Object of class "call": creates an object of class "L2RegTypeFamily".

`name`: Object of class "character": name

`Curve`: Object of class "EuclRandVariable": curve.

`Risks`: Object of class "list": list of risks; cf. `RiskType`-class.

`Infos`: Object of class "matrix" with two columns named `method` and `message`: additional informations.

Extends

Class "IC", directly.

Class "InfluenceCurve", by class "IC".

Methods

CallL2Fam<- signature(object = "IC"): replacement function for slot CallL2Fam.

checkIC signature(IC = "CondIC", L2Fam = "missing"): check conditional centering and Fisher consistency of IC assuming the L2-differentiable regression-type family which can be created via the slot CallL2Fam of IC.

checkIC signature(IC = "CondIC", L2Fam = "L2RegTypeFamily"): check conditional centering and Fisher consistency of IC assuming the L2-differentiable regression-type family L2Fam.

show signature(object = "CondIC")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Hampel et al. (1986) *Robust Statistics. The Approach Based on Influence Functions*. New York: Wiley.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[InfluenceCurve-class](#), [IC-class](#)

Examples

```
new("CondIC")
```

CondNeighborhood-class

Conditional neighborhood

Description

Class of conditonal (error-free-variables) neighborhoods.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

type: Object of class "character": type of the neighborhood.

radius: Object of class "numeric": neighborhood radius.

radiusCurve: Object of class "function": radius curve.

Extends

Class "Neighborhood", directly.

Methods

radiusCurve signature(object = "CondNeighborhood"): accessor function for slot radiusCurve.

show signature(object = "CondNeighborhood")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[Neighborhood-class](#)

 CondTotalVarIC

Generating function for CondTotalVarIC-class

Description

Generates an object of class "CondTotalVarIC"; i.e., an influence curves η of the form

$$\eta = \max(c(x), \min(Ax\Lambda_f, b(x)))$$

with lower clipping function c , upper clipping function b and standardizing matrix A . Λ_f stands for the L2 derivative of the corresponding error distribution.

Usage

```
CondTotalVarIC(name, CallL2Fam = call("L2RegTypeFamily"),
  Curve = EuclRandVarList(RealRandVariable(
    Map = list(function(x) {x[1] * x[2]}),
    Domain = EuclideanSpace(dimension = 2))),
  Risks, Infos,
  clipUp = RealRandVariable(Map = list(function(x) {Inf}), Domain = Reals()),
  stand = as.matrix(1),
  clipLo = RealRandVariable(Map = list(function(x) {-Inf}), Domain = Reals()),
  lowerCase = NULL, neighborRadius = 0, neighborRadiusCurve = function(x){1})
```

Arguments

name	object of class "character".
CallL2Fam	object of class "call": creates an object of the underlying L2-differentiable regression type family.
Curve	object of class "EuclRandVarList"
Risks	object of class "list": list of risks; cf. RiskType-class.
Infos	matrix of characters with two columns named method and message: additional informations.
clipUp	object of class "RealRandVariable": upper clipping function.
clipLo	object of class "RealRandVariable": lower clipping function.
stand	matrix: standardizing matrix.
lowerCase	optional constant for lower case solution.
neighborRadius	radius of the corresponding conditional total variation neighborhood.
neighborRadiusCurve	radius curve of the corresponding conditional total variation neighborhood.

Value

Object of class "CondTotalVarIC"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [CondTotalVarIC-class](#)

Examples

```
IC1 <- CondTotalVarIC()
IC1
```

CondTotalVarIC-class *Conditionally centered influence curve of total variaton type*

Description

Class of conditionally centered (partial) influence curves of contamination type for average conditional total variation

$$\eta = \max(c(x), \min(Ax\Lambda_f, b(x)))$$

with lower clipping function c , upper clipping function b and standardizing matrix A . Λ_f stands for the L2 derivative of the corresponding error distribution.

Objects from the Class

Objects can be created by calls of the form `new("ContTotalVarIC", ...)`. More frequently they are created via the generating function `ContTotalVarIC`, respectively via the method `generateIC`.

Slots

callL2Fam: object of class "call": creates an object of the underlying L2-differentiable regression type family.

name: object of class "character"

Curve: object of class "EuclRandVarList"

Risks: object of class "list": list of risks; cf. RiskType-class.

Infos: object of class "matrix" with two columns named `method` and `message`: additional informations.

clipUp: object of class "RealRandVariable": upper clipping function.

clipLo: object of class "RealRandVariable": lower clipping function.

stand: object of class "matrix": standardizing matrix.

lowerCase: object of class "OptionalNumeric": optional constant for lower case solution.

neighborRadius: object of class "numeric": radius of the corresponding conditional contamination neighborhood.

neighborRadiusCurve: object of class "numeric": radius curve of the corresponding conditional contamination neighborhood.

Extends

Class "CondIC", directly. Class "IC", by class "CondIC". Class "InfluenceCurve", by class "CondIC".

Methods

CallL2Fam<- signature(object = "CondTotalVarIC"): replacement function for slot CallL2Fam.

clipLo signature(object = "CondTotalVarIC"): accessor function for slot clipLo.

clipLo<- signature(object = "CondTotalVarIC"): replacement function for slot clipLo.

clipUp signature(object = "CondTotalVarIC"): accessor function for slot clipUp.

clipUp<- signature(object = "CondTotalVarIC"): replacement function for slot clipUp.

stand signature(object = "CondTotalVarIC"): accessor function for slot stand.

stand<- signature(object = "CondTotalVarIC"): replacement function for slot stand.

lowerCase signature(object = "CondTotalVarIC"): accessor function for slot lowerCase.

lowerCase<- signature(object = "CondTotalVarIC"): replacement function for slot lowerCase.

neighborRadius signature(object = "CondTotalVarIC"): accessor function for slot neighborRadius.

neighborRadius<- signature(object = "CondTotalVarIC"): replacement function for slot neighborRadius.

neighborRadiusCurve signature(object = "CondTotalVarIC"): accessor function for slot neighborRadiusCurve.

neighborRadiusCurve<- signature(object = "CondTotalVarIC"): replacement function for slot neighborRadiusCurve.

generateIC signature(neighbor = "CondTotalVarNeighborhood", L2Fam = "L2RegTypeFamily"): generate an object of class "CondTotalVarIC". Rarely called directly.

show signature(object = "CondTotalVarIC")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondIC-class](#), [CondTotalVarIC](#)

Examples

```
IC1 <- new("CondTotalVarIC")
IC1
```

CondTotalVarNeighborhood

Generating function for CondContNeighborhood-class

Description

Generates an object of class "CondTotalVarNeighborhood".

Usage

```
CondTotalVarNeighborhood(radius = 0, radiusCurve = function(x){1})
```

Arguments

radius	non-negative real: neighborhood radius.
radiusCurve	real-valued, non-negative function.

Value

Object of class "ContNeighborhood"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondTotalVarNeighborhood-class](#)

Examples

```
CondTotalVarNeighborhood()  
  
## The function is currently defined as  
function(radius = 0, radiusCurve = function(x){1}){  
  new("CondTotalVarNeighborhood", radius = radius, radiusCurve = radiusCurve)  
}
```

CondTotalVarNeighborhood-class

Conditional total variation neighborhood

Description

Class of conditional (error-free-variables) total variation neighborhoods.

Objects from the Class

Objects can be created by calls of the form `new("CondTotalVarNeighborhood", ...)`. More frequently they are created via the generating function `CondTotalVarNeighborhood`.

Slots

`type`: Object of class "character": "conditional total variation neighborhood".

`radius`: Object of class "numeric": neighborhood radius.

`radiusCurve`: Object of class "function": radius curve

Extends

Class "CondNeighborhood", directly.

Class "Neighborhood", by class "CondNeighborhood".

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[CondTotalVarNeighborhood](#), [CondNeighborhood-class](#)

Examples

```
new("CondTotalVarNeighborhood")
```

FixRobRegTypeModel *Generating function for FixRobRegTypeModel-class*

Description

Generates an object of class "FixRobRegTypeModel".

Usage

```
FixRobRegTypeModel(center = RegTypeFamily(), neighbor = ContNeighborhood())
```

Arguments

center	object of class "RegTypeFamily"
neighbor	object of class "Neighborhood"

Value

Object of class "FixRobRegTypeModel"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[FixRobRegTypeModel-class](#)

Examples

```
FixRobRegTypeModel()

## The function is currently defined as
function(center = RegTypeFamily(), neighbor = ContNeighborhood()){
  new("FixRobRegTypeModel", center = center, neighbor = neighbor)
}
```

FixRobRegTypeModel-class

Robust regression-type model with fixed neighborhood

Description

Class of robust regression-type models with fixed (conditional or unconditional) neighborhoods.

Objects from the Class

Objects can be created by calls of the form `new("FixRobRegTypeModel", ...)`. More frequently they are created via the generating function `FixRobRegTypeModel`.

Slots

`center`: Object of class "RegTypeFamily".

`neighbor`: Object of class "Neighborhood".

Extends

Class "RobModel", directly.

Methods

`neighbor<-` signature(object = "FixRobRegTypeModel") replacement function for slot neighbor.

`show` signature(object = "FixRobRegTypeModel")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[RegTypeFamily-class](#), [Neighborhood-class](#), [FixRobRegTypeModel](#)

Examples

```
new("FixRobRegTypeModel")
```

generateIC-methods *Methods for Function generateIC in Package 'ROptRegTS'*

Description

Methods for function generateIC in package **ROptRegTS**.

Methods

neighbor = "ContNeighborhood", L2Fam = "L2RegTypeFamily" generate an object of class "ContIC". Rarely called directly.

neighbor = "TotalVarNeighborhood", L2Fam = "L2RegTypeFamily" generate an object of class "TotalVarIC". Rarely called directly.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

[generateIC](#)

getAsRiskRegTS *Generic Function for Computation of Asymptotic Risks in case of Regression-Type Models*

Description

Generic function for the computation of asymptotic risks in case of regression-type models. This function is rarely called directly. It is used by other functions.

Usage

```
getAsRiskRegTS(risk, ErrorL2deriv, Regressor, neighbor, ...)
```

```
## S4 method for signature
```

```
## 'asMSE,UnivariateDistribution,Distribution,Neighborhood'
```

```
getAsRiskRegTS(  
  risk, ErrorL2deriv, Regressor, neighbor, clip, cent, stand, trafo)
```

```
## S4 method for signature
```

```
## 'asMSE,UnivariateDistribution,Distribution,Av2CondContNeighborhood'
```

```
getAsRiskRegTS(  
  risk, ErrorL2deriv, Regressor, neighbor, clip, cent, stand, trafo)
```

```

## S4 method for signature 'asMSE, EuclRandVariable, Distribution, Neighborhood'
getAsRiskRegTS(
  risk, ErrorL2deriv, Regressor, neighbor, clip, cent, stand, trafo)

## S4 method for signature
## 'asBias,
## UnivariateDistribution,
## UnivariateDistribution,
## ContNeighborhood'
getAsRiskRegTS(
  risk, ErrorL2deriv, Regressor, neighbor, ErrorL2derivDistrSymm,
  trafo, maxiter, tol)

## S4 method for signature
## 'asBias,
## UnivariateDistribution,
## UnivariateDistribution,
## Av1CondContNeighborhood'
getAsRiskRegTS(
  risk, ErrorL2deriv, Regressor, neighbor, ErrorL2derivDistrSymm,
  trafo, maxiter, tol)

## S4 method for signature
## 'asBias,
## UnivariateDistribution,
## UnivariateDistribution,
## Av1CondTotalVarNeighborhood'
getAsRiskRegTS(
  risk, ErrorL2deriv, Regressor, neighbor, ErrorL2derivDistrSymm,
  trafo, maxiter, tol)

## S4 method for signature
## 'asBias,
## UnivariateDistribution,
## MultivariateDistribution,
## ContNeighborhood'
getAsRiskRegTS(
  risk, ErrorL2deriv, Regressor, neighbor, ErrorL2derivDistrSymm,
  trafo, maxiter, tol)

## S4 method for signature
## 'asBias,
## UnivariateDistribution,
## MultivariateDistribution,
## Av1CondContNeighborhood'
getAsRiskRegTS(
  risk, ErrorL2deriv, Regressor, neighbor, ErrorL2derivDistrSymm,
  trafo, maxiter, tol)

```

```

## S4 method for signature
## 'asBias,
##  UnivariateDistribution,
##  MultivariateDistribution,
##  Av1CondTotalVarNeighborhood'
getAsRiskRegTS(
    risk, ErrorL2deriv, Regressor, neighbor, ErrorL2derivDistrSymm,
    trafo, maxiter, tol)

## S4 method for signature
## 'asBias,UnivariateDistribution,Distribution,Av2CondContNeighborhood'
getAsRiskRegTS(
    risk, ErrorL2deriv, Regressor, neighbor, ErrorL2derivDistrSymm,
    trafo, maxiter, tol)

## S4 method for signature
## 'asBias,RealRandVariable,Distribution,ContNeighborhood'
getAsRiskRegTS(
    risk, ErrorL2deriv, Regressor, neighbor, ErrorDistr, trafo, z.start,
    A.start, maxiter, tol)

## S4 method for signature
## 'asBias,RealRandVariable,Distribution,Av1CondContNeighborhood'
getAsRiskRegTS(
    risk, ErrorL2deriv, Regressor, neighbor, ErrorDistr, trafo, z.start,
    A.start, maxiter, tol)

## S4 method for signature
## 'asUnOvShoot,
##  UnivariateDistribution,
##  UnivariateDistribution,
##  UncondNeighborhood'
getAsRiskRegTS(
    risk, ErrorL2deriv, Regressor, neighbor, clip, cent, stand)

## S4 method for signature
## 'asUnOvShoot,
##  UnivariateDistribution,
##  UnivariateDistribution,
##  CondNeighborhood'
getAsRiskRegTS(
    risk, ErrorL2deriv, Regressor, neighbor, clip, cent, stand)

```

Arguments

risk object of class "asRisk".
ErrorL2deriv L2-derivative of ErrorDistr.

Regressor	regressor.
neighbor	object of class "Neighborhood".
...	additional parameters.
clip	optimal clipping bound.
cent	optimal centering constant/function.
stand	standardizing matrix.
trafo	matrix: transformation of the parameter.
ErrorDistr	error distribution.
ErrorL2derivDistrSymm	symmetry of ErrorL2derivDistr.
maxiter	the maximum number of iterations
tol	the desired accuracy (convergence tolerance).
z.start	initial value for the centering constant/function.
A.start	initial value for the standardizing matrix.

Value

The asymptotic risk is computed.

Methods

- risk = "asMSE", ErrorL2deriv = "UnivariateDistribution", Regressor = "Distribution", neighbor = "Neighborhood"**
computes asymptotic mean square error in methods for function getInfRobRegTypeIC.
- risk = "asMSE", ErrorL2deriv = "UnivariateDistribution", Regressor = "Distribution", neighbor = "Av2CondCont"**
computes asymptotic mean square error in methods for function getInfRobRegTypeIC.
- risk = "asMSE", ErrorL2deriv = "EuclRandVariable", Regressor = "Distribution", neighbor = "Neighborhood"**
computes asymptotic mean square error in methods for function getInfRobRegTypeIC.
- risk = "asBias", ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "Cont"**
computes standardized asymptotic bias in methods for function getInfRobRegTypeIC.
- risk = "asBias", ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "Av1C"**
computes standardized asymptotic bias in methods for function getInfRobRegTypeIC.
- risk = "asBias", ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "Av1C"**
computes standardized asymptotic bias in methods for function getInfRobRegTypeIC.
- risk = "asBias", ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", neighbor = "Co"**
computes standardized asymptotic bias in methods for function getInfRobRegTypeIC.
- risk = "asBias", ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", neighbor = "Av"**
computes standardized asymptotic bias in methods for function getInfRobRegTypeIC.
- risk = "asBias", ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", neighbor = "Av"**
computes standardized asymptotic bias in methods for function getInfRobRegTypeIC.
- risk = "asBias", ErrorL2deriv = "UnivariateDistribution", Regressor = "Distribution", neighbor = "Av2CondCont"**
computes standardized asymptotic bias in methods for function getInfRobRegTypeIC.
- risk = "asBias", ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", neighbor = "ContNeighborhood"**
computes standardized asymptotic bias in methods for function getInfRobRegTypeIC.

risk = "asBias", ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", neighbor = "Av1CondContNeigh"
 computes standardized asymptotic bias in methods for function getInfRobRegTypeIC.

risk = "asUnOvShoot", ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor =
 computes asymptotic under-/overshoot risk in methods for function getInfRobRegTypeIC.

risk = "asUnOvShoot", ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor =
 computes asymptotic under-/overshoot risk in methods for function getInfRobRegTypeIC.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1980) Estimates derived from robust tests. *Ann. Stats.* **8**: 106–115.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Ruckdeschel, P. and Rieder, H. (2004) Optimal Influence Curves for General Loss Functions. *Statistics & Decisions* (submitted).

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[asRisk-class](#)

getFiRiskRegTS

Generic Function for Computation of Finite-Sample Risks

Description

Generic function for the computation of finite-sample risks in regression-type models. This function is rarely called directly. It is used by other functions.

Usage

```
getFiRiskRegTS(risk, ErrorDistr, Regressor, neighbor, ...)
```

```
## S4 method for signature
```

```
## 'fiUnOvShoot, Norm, UnivariateDistribution, ContNeighborhood'
```

```
getFiRiskRegTS(
```

```
  risk, ErrorDistr, Regressor, neighbor, clip, stand, sampleSize,  
  Algo, cont)
```

```
## S4 method for signature
```

```
## 'fiUnOvShoot, Norm, UnivariateDistribution, TotalVarNeighborhood'
```

```
getFiRiskRegTS(
```

```
  risk, ErrorDistr, Regressor, neighbor, clip, stand, sampleSize,
```

```

        Algo, cont)

## S4 method for signature
## 'fiUnOvShoot, Norm, UnivariateDistribution, CondContNeighborhood'
getFiRiskRegTS(
    risk, ErrorDistr, Regressor, neighbor, clip, stand, sampleSize,
    cont)

## S4 method for signature
## 'fiUnOvShoot, Norm, UnivariateDistribution, CondTotalVarNeighborhood'
getFiRiskRegTS(
    risk, ErrorDistr, Regressor, neighbor, clip, stand, sampleSize, cont)

```

Arguments

<code>risk</code>	object of class "RiskType".
<code>ErrorDistr</code>	error distribution
<code>Regressor</code>	regressor
<code>neighbor</code>	object of class "Neighborhood".
<code>...</code>	additional parameters.
<code>clip</code>	optimal clipping bound/function.
<code>stand</code>	standardizing matrix.
<code>sampleSize</code>	integer: sample size.
<code>Algo</code>	"A" or "B".
<code>cont</code>	"left" or "right".

Details

The computation of the finite-sample under-/overshoot risk is based on FFT. For more details we refer to Subsections 12.1.3 and 12.2.3 of Kohl (2005).

Value

The finite-sample risk is computed.

Methods

risk = "fiUnOvShoot", ErrorDistr = "Norm", Regressor = "UnivariateDistribution", neighbor = "ContNeighborhood"
 computes finite-sample under-/overshoot risk in methods for function 'getFixRobRegTypeIC'.

risk = "fiUnOvShoot", ErrorDistr = "Norm", Regressor = "UnivariateDistribution", neighbor = "TotalVarNeighborhood"
 computes finite-sample under-/overshoot risk in methods for function 'getFixRobRegTypeIC'.

risk = "fiUnOvShoot", ErrorDistr = "Norm", Regressor = "UnivariateDistribution", neighbor = "CondContNeighborhood"
 computes finite-sample under-/overshoot risk in methods for function 'getFixRobRegTypeIC'.

risk = "fiUnOvShoot", ErrorDistr = "Norm", Regressor = "UnivariateDistribution", neighbor = "CondTotalVarNeighborhood"
 computes finite-sample under-/overshoot risk in methods for function 'getFixRobRegTypeIC'.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

- Huber, P.J. (1968) Robust Confidence Limits. *Z. Wahrscheinlichkeitstheor. Verw. Geb.* **10**:269–278.
- Rieder, H. (1989) A finite-sample minimax regression estimator. *Statistics* **20**(2): 211–221.
- Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[fiRisk-class](#)

getFixClipRegTS	<i>Generic Function for the Computation of the Optimal Clipping Bound</i>
-----------------	---

Description

Generic function for the computation of the optimal clipping bound/function. This function is rarely called directly. It is used to compute optimally robust ICs in case of fixed robust models.

Usage

```
getFixClipRegTS(clip, ErrorDistr, Regressor, risk, neighbor, ...)
```

Arguments

clip	optimal clipping bound.
ErrorDistr	error distribution.
Regressor	regressor.
risk	object of class "RiskType".
neighbor	object of class "Neighborhood".
...	additional parameters.

Value

The optimal clipping bound/function is computed.

Methods

clip = "numeric", ErrorDistr = "Norm", Regressor = "UnivariateDistribution", risk = "fiUnOvShoot", neighbor = "UncondNeighborhood"
optimal clipping bound for finite-sample under-/overshoot risk.

clip = "numeric", ErrorDistr = "Norm", Regressor = "UnivariateDistribution", risk = "fiUnOvShoot", neighbor = "UncondNeighborhood"
optimal clipping bound for finite-sample under-/overshoot risk.

clip = "numeric", ErrorDistr = "Norm", Regressor = "numeric", risk = "fiUnOvShoot", neighbor = "CondContNeighborhood"
optimal clipping function for finite-sample under-/overshoot risk.

clip = "numeric", ErrorDistr = "Norm", Regressor = "numeric", risk = "fiUnOvShoot", neighbor = "CondTotalVarIC"
optimal clipping function for finite-sample under-/overshoot risk.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Huber, P.J. (1968) Robust Confidence Limits. *Z. Wahrscheinlichkeitstheor. Verw. Geb.* **10**:269–278.

Rieder, H. (1989) A finite-sample minimax regression estimator. *Statistics* **20**(2): 211–221.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[ContIC-class](#), [TotalVarIC-class](#), [Av1CondContIC-class](#), [Av2CondContIC-class](#), [Av1CondTotalVarIC-class](#), [CondContIC-class](#), [CondTotalVarIC-class](#)

getFixRobRegTypeIC *Generic Function for the Computation of Optimally Robust Regression-Type ICs*

Description

Generic function for the computation of optimally robust regression-type ICs in case of fixed robust models. This function is rarely called directly.

Usage

```
getFixRobRegTypeIC(ErrorDistr, Regressor, risk, neighbor, ...)

## S4 method for signature
## 'Norm,UnivariateDistribution,fiUnOvShoot,UncondNeighborhood'
getFixRobRegTypeIC(ErrorDistr,
                    Regressor, risk, neighbor, sampleSize, upper, maxiter, tol, warn, Algo, cont)
```

```
## S4 method for signature
## 'Norm,UnivariateDistribution,fiUnOvShoot,CondNeighborhood'
getFixRobRegTypeIC(ErrorDistr,
                    Regressor, risk, neighbor, sampleSize, upper, maxiter, tol, warn, Algo, cont)
```

Arguments

ErrorDistr	error distribution
Regressor	regressor
risk	object of class "RiskType".
neighbor	object of class "Neighborhood".
...	additional parameters.
sampleSize	integer: sample size.
upper	upper bound for the optimal clipping bound.
maxiter	the maximum number of iterations.
tol	the desired accuracy (convergence tolerance).
warn	logical: print warnings.
Algo	"A" or "B".
cont	"left" or "right".

Value

The optimally robust IC is computed.

Methods

ErrorDistr = "Norm", Regressor = "UnivariateDistribution", risk = "fiUnOvShoot", neighbor = "UncondNeighborhood"
 computes the optimally robust influence curve for one-dimensional normal regression and finite-sample under-/overshoot risk.

ErrorDistr = "Norm", Regressor = "UnivariateDistribution", risk = "fiUnOvShoot", neighbor = "CondNeighborhood"
 computes the optimally robust influence curve for one-dimensional normal regression and finite-sample under-/overshoot risk.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Huber, P.J. (1968) Robust Confidence Limits. *Z. Wahrscheinlichkeitstheor. Verw. Geb.* **10**:269–278.

Rieder, H. (1989) A finite-sample minimax regression estimator. *Statistics* **20**(2): 211–221.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[FixRobRegTypeModel-class](#)

getIneffDiff-methods *Methods for Function getIneffDiff in Package 'ROptRegTS'*

Description

Methods for function `getIneffDiff` in package **ROptRegTS**. These methods are rarely called directly. They are used to compute the radius minimax IC and the least favorable radius.

Methods

radius = "numeric", L2Fam = "L2RegTypeFamily", neighbor = "Neighborhood", risk = "asMSE"
 computes difference of asymptotic MSE–inefficiency for the boundaries of a given radius interval.

radius = "numeric", L2Fam = "L2RegTypeFamily", neighbor = "Av2CondContNeighborhood", risk = "asMSE"
 computes difference of asymptotic MSE–inefficiency for the boundaries of a given radius interval.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

[getIneffDiff](#)

getInfCentRegTS *Generic Function for the Computation of the Optimal Centering Constant/Function resp. Lower Clipping Bound/Function*

Description

Generic function for the computation of the optimal centering constant/function (contamination neighborhoods) respectively, of the optimal lower clipping bound/function (total variation neighborhoods). This function is rarely called directly. It is used to compute optimally robust ICs.

Usage

```

getInfCentRegTS(ErrorL2deriv, Regressor, neighbor, ...)

## S4 method for signature
## 'UnivariateDistribution,UnivariateDistribution,ContNeighborhood'
getInfCentRegTS(
  ErrorL2deriv, Regressor, neighbor, clip, cent, stand, z.comp)

## S4 method for signature
## 'UnivariateDistribution,UnivariateDistribution,TotalVarNeighborhood'
getInfCentRegTS(
  ErrorL2deriv, Regressor, neighbor, clip, cent, z.comp)

## S4 method for signature
## 'UnivariateDistribution,numeric,CondTotalVarNeighborhood'
getInfCentRegTS(
  ErrorL2deriv, Regressor, neighbor, clip, cent, z.comp)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## Av1CondContNeighborhood'
getInfCentRegTS(
  ErrorL2deriv, Regressor, neighbor, clip, cent, stand, z.comp, x.vec)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## Av1CondTotalVarNeighborhood'
getInfCentRegTS(
  ErrorL2deriv, Regressor, neighbor, clip, cent, stand, z.comp, x.vec,
  tol.z)

## S4 method for signature
## 'UnivariateDistribution,MultivariateDistribution,ContNeighborhood'
getInfCentRegTS(
  ErrorL2deriv, Regressor, neighbor, clip, cent, stand, z.comp)

## S4 method for signature
## 'UnivariateDistribution,
## MultivariateDistribution,
## Av1CondContNeighborhood'
getInfCentRegTS(
  ErrorL2deriv, Regressor, neighbor, clip, cent, stand, z.comp, x.vec)

## S4 method for signature
## 'UnivariateDistribution,Distribution,Av2CondContNeighborhood'
getInfCentRegTS(

```

```

ErrorL2deriv, Regressor, neighbor, clip, cent, stand, z.comp, tol.z)

## S4 method for signature 'RealRandVariable,Distribution,ContNeighborhood'
getInfCentRegTS(
  ErrorL2deriv, Regressor, neighbor, ErrorDistr, stand, cent, clip,
  z.comp)

## S4 method for signature
## 'RealRandVariable,Distribution,Av1CondContNeighborhood'
getInfCentRegTS(
  ErrorL2deriv, Regressor, neighbor, ErrorDistr, stand, cent, clip,
  z.comp, x.vec)

```

Arguments

ErrorL2deriv	L2-derivative of ErrorDistr.
Regressor	regressor.
neighbor	object of class "Neighborhood".
...	additional parameters.
clip	optimal clipping bound.
cent	optimal centering constant/function.
stand	standardizing matrix.
z.comp	which components of the centering constant/function have to be computed.
x.vec	(approximated) support of Regressor.
tol.z	the desired accuracy (convergence tolerance).
ErrorDistr	error distribution.

Value

The optimal centering constant/function is computed.

Methods

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "ContNeighborhood"
 computation of optimal centering constant.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "TotalVarNeighborhood"
 computation of lower clipping bound.

ErrorL2deriv = "UnivariateDistribution", Regressor = "numeric", neighbor = "CondTotalVarNeighborhood"
 computation of lower clipping bound.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "Av1CondContNeighborhood"
 computation of optimal centering function.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "Av1CondTotalVarNeighborhood"
 computation of optimal lower clipping function.

ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", neighbor = "ContNeighborhood"
 computation of optimal centering constant.

ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", neighbor = "Av1CondContNeigh"
 computation of optimal centering function.

ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", neighbor = "Av1CondTotalVarN"
 computation of optimal lower clipping function.

ErrorL2deriv = "UnivariateDistribution", Regressor = "Distribution", neighbor = "Av2CondContNeighborhood"
 computation of optimal centering constant.

ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", neighbor = "ContNeighborhood"
 computation of optimal centering constant.

ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", neighbor = "Av1CondContNeighborhood"
 computation of optimal centering function.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1980) Estimates derived from robust tests. *Ann. Stats.* **8**: 106–115.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[ContIC-class](#), [Av1CondContIC-class](#), [Av2CondContIC-class](#), [Av1CondTotalVarIC-class](#), [CondContIC-class](#), [CondTotalVarIC-class](#)

getInfClipRegTS *Generic Function for the Computation of the Optimal Clipping Bound*

Description

Generic function for the computation of the optimal clipping bound/function. This function is rarely called directly. It is used to compute optimally robust ICs in case infinitesimal models.

Usage

```
getInfClipRegTS(clip, ErrorL2deriv, Regressor, risk, neighbor, ...)

## S4 method for signature
## 'numeric,UnivariateDistribution,Distribution,asMSE,Neighborhood'
getInfClipRegTS(
  clip, ErrorL2deriv, Regressor, risk, neighbor, z.comp, stand, cent)

## S4 method for signature
## 'numeric,
```

```

## UnivariateDistribution,
## Distribution,
## asMSE,
## Av1CondTotalVarNeighborhood'
getInfClipRegTS(
    clip, ErrorL2deriv, Regressor, risk, neighbor, z.comp, stand, cent)

## S4 method for signature
## 'numeric,EuclRandVariable,Distribution,asMSE,Neighborhood'
getInfClipRegTS(
    clip, ErrorL2deriv, Regressor, risk, neighbor, ErrorDistr, stand,
    cent, trafo)

## S4 method for signature
## 'numeric,
## UnivariateDistribution,
## UnivariateDistribution,
## asUnOvShoot,
## UncondNeighborhood'
getInfClipRegTS(
    clip, ErrorL2deriv, Regressor, risk, neighbor, z.comp, cent)

## S4 method for signature
## 'numeric,UnivariateDistribution,numeric,asUnOvShoot,CondNeighborhood'
getInfClipRegTS(
    clip, ErrorL2deriv, Regressor, risk, neighbor)

```

Arguments

clip	optimal clipping bound.
ErrorL2deriv	L2-derivative of ErrorDistr.
Regressor	regressor.
risk	object of class "RiskType".
neighbor	object of class "Neighborhood".
...	additional parameters.
cent	optimal centering constant/function.
stand	standardizing matrix.
z.comp	which components of the centering constant/function have to be computed.
ErrorDistr	error distribution.
trafo	matrix: transformation of the parameter.

Value

The optimal clipping bound/function is computed.

Methods

clip = "numeric", ErrorL2deriv = "UnivariateDistribution", Regressor = "Distribution", risk = "asMSE", neighbor
optimal clipping bound for asymptotic mean square error.

clip = "numeric", ErrorL2deriv = "UnivariateDistribution", Regressor = "Distribution", risk = "asMSE", neighbor
optimal clipping bound for asymptotic mean square error.

clip = "numeric", ErrorL2deriv = "EuclRandVariable", Regressor = "Distribution", risk = "asMSE", neighbor = "N
optimal clipping bound for asymptotic mean square error.

clip = "numeric", ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", risk = "asUnOv
optimal clipping bound for asymptotic under-/overshoot risk.

clip = "numeric", ErrorL2deriv = "UnivariateDistribution", Regressor = "numeric", risk = "asUnOvShoot", neighb
optimal clipping function for asymptotic under-/overshoot risk.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1980) Estimates derived from robust tests. *Ann. Stats.* **8**: 106–115.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[ContIC-class](#), [TotalVarIC-class](#), [Av1CondContIC-class](#), [Av2CondContIC-class](#), [Av1CondTotalVarIC-class](#),
[CondContIC-class](#), [CondTotalVarIC-class](#)

getInfGammaRegTS

Generic Function for the Computation of the Optimal Clipping Bound

Description

Generic function for the computation of the optimal clipping bound. This function is rarely called directly. It is called by getInfClipRegTS to compute optimally robust ICs.

Usage

```
getInfGammaRegTS(ErrorL2deriv, Regressor, risk, neighbor, ...)
```

```
## S4 method for signature
```

```
## 'UnivariateDistribution,UnivariateDistribution,asMSE,ContNeighborhood'
```

```
getInfGammaRegTS(
```

```
    ErrorL2deriv, Regressor, risk, neighbor, z.comp, stand, cent, clip)
```

```
## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asMSE,
## Av1CondContNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, z.comp, stand, cent, clip)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asMSE,
## Av1CondTotalVarNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, z.comp, stand, cent, clip)

## S4 method for signature
## 'UnivariateDistribution,
## MultivariateDistribution,
## asMSE,
## ContNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, z.comp, stand, cent, clip)

## S4 method for signature
## 'UnivariateDistribution,
## MultivariateDistribution,
## asMSE,
## Av1CondContNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, z.comp, stand, cent, clip)

## S4 method for signature
## 'UnivariateDistribution,
## MultivariateDistribution,
## asMSE,
## Av1CondTotalVarNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, z.comp, stand, cent, clip)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asMSE,Av2CondContNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, z.comp, stand, cent, clip)

## S4 method for signature
## 'RealRandVariable,Distribution,asMSE,ContNeighborhood'
getInfGammaRegTS(
```

```

        ErrorL2deriv, Regressor, risk, neighbor, ErrorDistr, stand, cent,
        clip)

## S4 method for signature
## 'RealRandVariable,Distribution,asMSE,Av1CondContNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, ErrorDistr, stand, cent,
    clip)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asUn0vShoot,
## ContNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, cent, clip)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asUn0vShoot,
## TotalVarNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, cent, clip)

## S4 method for signature
## 'UnivariateDistribution,numeric,asUn0vShoot,CondContNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, clip)

## S4 method for signature
## 'UnivariateDistribution,numeric,asUn0vShoot,CondTotalVarNeighborhood'
getInfGammaRegTS(
    ErrorL2deriv, Regressor, risk, neighbor, clip)

```

Arguments

ErrorL2deriv	L2-derivative of ErrorDistr.
Regressor	regressor.
risk	object of class "RiskType".
neighbor	object of class "Neighborhood".
...	additional parameters.
clip	optimal clipping bound.
cent	optimal centering constant/function.
stand	standardizing matrix.
z.comp	which components of the centering constant/function have to be computed.
ErrorDistr	error distribution.

Details

The function is used in case of asymptotic G-risks; confer Ruckdeschel and Rieder (2004).

Methods

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", risk = "asMSE", neighbor = "Con
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", risk = "asMSE", neighbor = "Av1
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", risk = "asMSE", neighbor = "Av1
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", risk = "asMSE", neighbor = "C
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", risk = "asMSE", neighbor = "Av
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", risk = "asMSE", neighbor = "Av
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "Distribution", risk = "asMSE", neighbor = "Av2CondCont
used by getInfClipRegTS.

ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", risk = "asMSE", neighbor = "ContNeighborhood
used by getInfClipRegTS.

ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", risk = "asMSE", neighbor = "Av1CondContNeig
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", risk = "asUnOvShoot", neighbor =
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", risk = "asUnOvShoot", neighbor =
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "numeric", risk = "asUnOvShoot", neighbor = "CondContN
used by getInfClipRegTS.

ErrorL2deriv = "UnivariateDistribution", Regressor = "numeric", risk = "asUnOvShoot", neighbor = "CondTotalV
used by getInfClipRegTS.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1980) Estimates derived from robust tests. *Ann. Stats.* **8**: 106–115.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Ruckdeschel, P. and Rieder, H. (2004) Optimal Influence Curves for General Loss Functions. *Statistics & Decisions* (submitted).

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[asMSE-class](#), [asUnOvShoot-class](#), [ContIC-class](#), [Av1CondContIC-class](#), [Av2CondContIC-class](#), [Av1CondTotalVarIC-class](#), [CondContIC-class](#), [CondTotalVarIC-class](#)

getInfRobRegTypeIC *Generic Function for the Computation of Optimally Robust Regression-Type ICs*

Description

Generic function for the computation of optimally robust regression-type ICs in case of infinitesimal robust models. This function is rarely called directly.

Usage

```
getInfRobRegTypeIC(ErrorL2deriv, Regressor, risk, neighbor, ...)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asBias,
## ContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asBias,
## Av1CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asBias,
## Av1CondTotalVarNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asBias,Av2CondContNeighborhood'
```

```

getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asCov,ContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asCov,
## TotalVarNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asCov,CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asCov,CondTotalVarNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asCov,Av1CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asCov,Av2CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo)

## S4 method for signature
## 'UnivariateDistribution,
## Distribution,
## asCov,
## Av1CondTotalVarNeighborhood'

```



```

getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asGRisk,ContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asGRisk,Av1CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,Distribution,asGRisk,Av2CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,
## Distribution,
## asGRisk,
## Av1CondTotalVarNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,
## MultivariateDistribution,
## asBias,
## ContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,
## MultivariateDistribution,
## asBias,
## Av1CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

```

```

## S4 method for signature
## 'UnivariateDistribution,
## MultivariateDistribution,
## asBias,
## Av1CondTotalVarNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'RealRandVariable,Distribution,asBias,ContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorSymm, RegSymm,
  ErrorDistr, ErrorL2derivSymm, ErrorL2derivDistrSymm, Finfo, trafo,
  upper, z.start, A.start, maxiter, tol, warn)

## S4 method for signature
## 'RealRandVariable,Distribution,asBias,Av1CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorSymm, RegSymm,
  ErrorDistr, ErrorL2derivSymm, ErrorL2derivDistrSymm, Finfo, trafo,
  upper, z.start, A.start, maxiter, tol, warn)

## S4 method for signature
## 'RealRandVariable,Distribution,asCov,ContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorDistr, Finfo, trafo)

## S4 method for signature
## 'RealRandVariable,Distribution,asCov,Av1CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorDistr, Finfo, trafo)

## S4 method for signature
## 'RealRandVariable,Distribution,asGRisk,ContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorSymm, RegSymm,
  ErrorDistr, ErrorL2derivSymm, ErrorL2derivDistrSymm, Finfo, trafo,
  upper, z.start, A.start, maxiter, tol, warn)

## S4 method for signature
## 'RealRandVariable,Distribution,asGRisk,Av1CondContNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorSymm, RegSymm,
  ErrorDistr, ErrorL2derivSymm, ErrorL2derivDistrSymm, Finfo, trafo,
  upper, z.start, A.start, maxiter, tol, warn)

```

```

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asUn0vShoot,
## UncondNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## asUn0vShoot,
## CondNeighborhood'
getInfRobRegTypeIC(
  ErrorL2deriv, Regressor, risk, neighbor, ErrorL2derivDistrSymm,
  RegSymm, Finfo, trafo, upper, maxiter, tol, warn)

```

Arguments

ErrorL2deriv	L2-derivative of ErrorDistr.
Regressor	regressor.
risk	object of class "RiskType".
neighbor	object of class "Neighborhood".
...	additional parameters.
ErrorSymm	symmetry of ErrorDistr.
ErrorL2derivDistrSymm	symmetry of ErrorL2derivDistr.
RegSymm	symmetry of RegDistr.
ErrorDistr	error distribution.
ErrorL2derivSymm	symmetry of ErrorL2deriv.
Finfo	Fisher information matrix.
trafo	matrix: transformation of the parameter.
upper	upper bound for the optimal clipping bound.
maxiter	the maximum number of iterations
tol	the desired accuracy (convergence tolerance).
warn	logical: print warnings.
z.start	initial value for the centering constant/function.
A.start	initial value for the standardizing matrix.

Value

The optimally robust IC is computed.

ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", risk = "asCov", neighbor = "Av1CondContNeigh
 computes the classical optimal influence curve for L2 differentiable regression-type families.

ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", risk = "asGRisk", neighbor = "ContNeighborhood
 computes the optimally robust influence curve for L2 differentiable regression-type families.

ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", risk = "asGRisk", neighbor = "Av1CondContNeigh
 computes the optimally robust influence curve for L2 differentiable regression-type families.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", risk = "asUnOvShoot", neighbor =
 computes the optimally robust influence curve for L2 differentiable regression-type families.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", risk = "asUnOvShoot", neighbor =
 computes the optimally robust influence curve for L2 differentiable regression-type families.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1980) Estimates derived from robust tests. *Ann. Stats.* **8**: 106–115.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[InfRobRegTypeModel-class](#)

getInfStandRegTS *Generic Function for the Computation of the Standardizing Matrix*

Description

Generic function for the computation of the standardizing matrix which takes care of the Fisher consistency of the corresponding IC. This function is rarely called directly. It is used to compute optimally robust ICs.

Usage

```
getInfStandRegTS(ErrorL2deriv, Regressor, neighbor, ...)

## S4 method for signature
## 'UnivariateDistribution,UnivariateDistribution,ContNeighborhood'
getInfStandRegTS(
  ErrorL2deriv, Regressor, neighbor, z.comp, clip, cent, stand, trafo)

## S4 method for signature
## 'UnivariateDistribution,UnivariateDistribution,TotalVarNeighborhood'
```

```

getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, clip, cent)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## CondTotalVarNeighborhood'
getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, clip, cent)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## Av1CondContNeighborhood'
getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, z.comp, clip, cent, stand, trafo)

## S4 method for signature
## 'UnivariateDistribution,
## UnivariateDistribution,
## Av1CondTotalVarNeighborhood'
getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, z.comp, clip, cent, stand, trafo)

## S4 method for signature
## 'UnivariateDistribution,MultivariateDistribution,ContNeighborhood'
getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, z.comp, clip, cent, stand, trafo)

## S4 method for signature
## 'UnivariateDistribution,
## MultivariateDistribution,
## Av1CondContNeighborhood'
getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, z.comp, clip, cent, stand, trafo)

## S4 method for signature
## 'UnivariateDistribution,
## MultivariateDistribution,
## Av1CondTotalVarNeighborhood'
getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, z.comp, clip, cent, stand, trafo)

## S4 method for signature
## 'UnivariateDistribution,Distribution,Av2CondContNeighborhood'
getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, z.comp, clip, cent, stand, trafo)

```

```

## S4 method for signature 'RealRandVariable,Distribution,ContNeighborhood'
getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, ErrorDistr, A.comp, stand, clip,
    cent, trafo)

## S4 method for signature
## 'RealRandVariable,Distribution,Av1CondContNeighborhood'
getInfStandRegTS(
    ErrorL2deriv, Regressor, neighbor, ErrorDistr, A.comp, stand, clip,
    cent, trafo)

```

Arguments

ErrorL2deriv	L2-derivative of ErrorDistr.
Regressor	regressor.
neighbor	object of class "Neighborhood".
...	additional parameters.
ErrorDistr	error distribution.
clip	optimal clipping bound/function.
cent	optimal centering constant/function.
stand	standardizing matrix.
z.comp	which components of the centering constant/function have to be computed.
A.comp	which components of the standardizing matrix have to be computed.
trafo	matrix: transformation of the parameter.

Value

The standardizing matrix is computed.

Methods

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "ContNeighborhood"
 computes standardizing matrix.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "TotalVarNeighborhood"
 computes standardizing constant.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "CondTotalVarNeighborhood"
 computes standardizing constant.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "Av1CondContNeighborhood"
 computes standardizing matrix.

ErrorL2deriv = "UnivariateDistribution", Regressor = "UnivariateDistribution", neighbor = "Av1CondTotalVarNeighborhood"
 computes standardizing matrix.

ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", neighbor = "ContNeighborhood"
 computes standardizing matrix.

ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", neighbor = "Av1CondContNeighborhood"
 computes standardizing matrix.

ErrorL2deriv = "UnivariateDistribution", Regressor = "MultivariateDistribution", neighbor = "Av1CondTotalVarN"
 computes standardizing matrix.

ErrorL2deriv = "UnivariateDistribution", Regressor = "Distribution", neighbor = "Av2CondContNeighborhood"
 computes standardizing matrix.

ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", neighbor = "ContNeighborhood"
 computes standardizing matrix.

ErrorL2deriv = "RealRandVariable", Regressor = "Distribution", neighbor = "Av1CondContNeighborhood"
 computes standardizing matrix.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1980) Estimates derived from robust tests. *Ann. Stats.* **8**: 106–115.

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[ContIC-class](#), [TotalVarIC-class](#), [Av1CondContIC-class](#), [Av2CondContIC-class](#), [Av1CondTotalVarIC-class](#), [CondContIC](#), [CondTotalVarIC](#)

InfRobRegTypeModel *Generating function for InfRobRegTypeModel-class*

Description

Generates an object of class "InfRobRegTypeModel".

Usage

```
InfRobRegTypeModel(center = L2RegTypeFamily(), neighbor = ContNeighborhood())
```

Arguments

center	object of class "L2RegTypeFamily"
neighbor	object of class "Neighborhood"

Value

Object of class "InfRobRegTypeModel"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[InfRobRegTypeModel-class](#)

Examples

```
InfRobRegTypeModel()  
  
## The function is currently defined as  
function(center = L2RegTypeFamily(), neighbor = ContNeighborhood()) {  
  new("InfRobRegTypeModel", center = center, neighbor = neighbor)  
}
```

InfRobRegTypeModel-class

Robust regression-type model with infinitesimal neighborhood

Description

Class of robust regression-type models with infinitesimal (conditional or unconditional) neighborhoods; i.e., the neighborhood is shrinking at a rate of \sqrt{n} .

Objects from the Class

Objects can be created by calls of the form `new("InfRobRegTypeModel", ...)`. More frequently they are created via the generating function `InfRobRegTypeModel`.

Slots

center: Object of class "L2RegTypeFamily".

neighbor: Object of class "Neighborhood".

Extends

Class "RobModel", directly.

Methods

```
neighbor<- signature(object = "InfRobRegTypeModel"): replacement function for slot neighbor.
show signature(object = "InfRobRegTypeModel")
```

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
 Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[L2RegTypeFamily-class](#), [Neighborhood-class](#), [InfRobRegTypeModel](#)

Examples

```
new("InfRobRegTypeModel")
```

L2RegTypeFamily

Generating function for L2RegTypeFamily-class

Description

Generates an object of class "RegTypeFamily".

Usage

```
L2RegTypeFamily(name, distribution = LMCondDistribution(), distrSymm,
  main = 0, nuisance, trafo, param, props = character(0),
  L2deriv = EuclRandVarList(EuclRandVariable(
    Map = list(function(x) {x[1] * x[2]}),
    Domain = EuclideanSpace(dimension = 2),
    dimension = 1)),
  ErrorDistr = Norm(), ErrorSymm, RegDistr = Norm(), RegSymm,
  Regressor = RealRandVariable(Map = list(function(x) {x}), Domain = Reals()),
  ErrorL2deriv = EuclRandVarList(RealRandVariable(Map = list(function(x) {x}),
    Domain = Reals()))),
  ErrorL2derivSymm, ErrorL2derivDistr, ErrorL2derivDistrSymm, FisherInfo)
```

Arguments

name	name of the family
distribution	conditional distribution (given the regressor)
distrSymm	symmetry of distribution
ErrorDistr	error distribution
ErrorSymm	object of class "DistributionSymmetry": symmetry of ErrorDistr
main	main parameter
nuisance	optional nuisance parameter
trafo	matrix: optional transformation of the parameter
param	parameter of the family
props	properties of the family
RegDistr	regressor distribution
RegSymm	object of class "DistributionSymmetry": symmetry of RegDistr
Regressor	regressor
L2deriv	object of class "EuclRandVariable": L2 derivative
ErrorL2deriv	object of class "EuclRandVariable": L2 derivative of ErrorDistr
ErrorL2derivDistr	distribution of ErrorL2deriv
ErrorL2derivSymm	object of class "FunSymmList": symmetry of ErrorL2deriv
ErrorL2derivDistrSymm	object of class "DistrSymmList": symmetry of ErrorL2derivDistr
FisherInfo	Fisher information matrix

Details

If name is missing, the default "L2 differentiable regression type family" is used. If param is missing, the parameter is created via main, nuisance and trafo as described in ParamFamParameter. In case distrSymm, ErrorSymm, RegSymm is missing, they are set to NoSymmetry(). If FisherInfo is missing, it is computed via numerical integration.

Value

Object of class "L2RegTypeFamily"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[L2RegTypeFamily-class](#)

Examples

```
L2RegTypeFamily()
```

L2RegTypeFamily-class *L2 differentiable parametric regression-type family*

Description

Class for L2 differentiable parametric regression-type families.

Objects from the Class

Objects can be created by calls of the form `new("L2RegTypeFamily", ...)`. More frequently they are created via the generating function `L2RegTypeFamily`.

Slots

`L2deriv`: Object of class "EuclRandVarList": L2 derivative.
`ErrorL2deriv`: Object of class "EuclRandVarList": L2 derivative of `ErrorDistr`.
`ErrorL2derivSymm`: Object of class "FunSymmList": symmetry of `ErrorL2deriv`.
`ErrorL2derivDistr`: Object of class "DistrList": distribution of `ErrorL2deriv`.
`ErrorL2derivDistrSymm`: Object of class "DistrSymmList": symmetry of `ErrorL2derivDistr`.
`FisherInfo`: Object of class "PosDefSymmMatrix": Fisher information.
`ErrorDistr`: Object of class "Distribution": error distribution.
`ErrorSymm`: Object of class "DistributionSymmetry": symmetry of `ErrorDistr`.
`RegDistr`: Object of class "Distribution": regressor distribution.
`RegSymm`: Object of class "DistributionSymmetry": symmetry of `RegDistr`.
`Regressor`: Object of class "EuclRandVariable": regressor.
`param`: Object of class "ParamFamParameter": parameter of the family.
`props`: Object of class "character": properties of the family.
`name`: Object of class "character": name of the family.
`distribution`: Object of class "CondDistribution": conditional distribution given the regressor.
`distrSymm`: Object of class "DistributionSymmetry": symmetry of distribution.

Extends

Class "RegTypeFamily", directly.
 Class "ParamFamily", by class "RegTypeFamily".
 Class "ProbFamily", by class "RegTypeFamily".

Methods

L2deriv signature(object = "L2RegTypeFamily"): accessor function for slot L2deriv

FisherInfo signature(object = "L2RegTypeFamily"): accessor function for slot FisherInfo

ErrorL2deriv signature(object = "L2RegTypeFamily"): accessor function for slot ErrorL2deriv.

ErrorL2derivDistr signature(object = "L2RegTypeFamily"): accessor function for slot ErrorL2derivDistr.

ErrorL2derivSymm signature(object = "L2RegTypeFamily"): accessor function for slot ErrorL2derivSymm

ErrorL2derivDistrSymm signature(object = "L2RegTypeFamily"): accessor function for slot ErrorL2derivDistrSymm

checkL2deriv signature(object = "L2RegTypeFamily"): check centering of L2deriv and compute precision of Fisher information.

checkIC signature(IC = "IC", L2Fam = "missing"): check centering and Fisher consistency of IC assuming the L2-differentiable regression-type family which can be created via the slot CallL2Fam of IC.

checkIC signature(IC = "IC", L2Fam = "L2RegTypeFamily"): check centering and Fisher consistency of IC assuming the L2-differentiable regression-type family L2Fam.

E signature(object = "L2RegTypeFamily", fun = "EuclRandVariable", cond = "missing"): expectation of fun under object.

E signature(object = "L2RegTypeFamily", fun = "EuclRandMatrix", cond = "missing"): expectation of fun under object.

E signature(object = "L2RegTypeFamily", fun = "EuclRandVarList", cond = "missing"): expectation of fun under object.

show signature(object = "L2RegTypeFamily")

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[RegTypeFamily-class](#)

Examples

```
new("L2RegTypeFamily")
```

leastFavorableRadius-methods

Methods for Function leastFavorableRadius in Package 'ROptRegTS'

Description

Methods for function leastFavorableRadius in package **ROptRegTS**.

Methods

L2Fam = "L2RegTypeFamily", neighbor = "Neighborhood", risk = "asGRisk" The least favorable radius and the corresponding inefficiency are computed.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

[leastFavorableRadius](#)

NormLinRegFamily

Generating function for linear regression family

Description

Generates an object of class "L2RegTypeFamily" which represents a linear regression family with standard normal distributed errors and random regressor.

Usage

```
NormLinRegFamily(theta, trafo, RegDistr = Norm(),
                 RegSymm, Reg2Mom)
```

Arguments

theta	linear regression parameter
trafo	matrix: transformation of the parameter
RegDistr	regressor distribution
RegSymm	symmetry of the regressor distribution
Reg2Mom	second moment matrix of regressor

Details

In case theta is missing, it is set to 0. If Reg2Mom is missing, it is computed via E.

Value

Object of class "L2RegTypeFamily"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[L2RegTypeFamily-class](#)

Examples

```
(LM1 <- NormLinRegFamily(Reg2Mom = matrix(1)))
Map(L2deriv(LM1)[[1]])
FisherInfo(LM1)
checkL2deriv(LM1)
```

NormLinRegInterceptFamily

Generating Function for Linear Regression Family with Unknown Intercept

Description

Generates an object of class "L2RegTypeFamily" which represents a linear regression family with standard normal distributed errors and random regressor where the intercept is unknown.

Usage

```
NormLinRegInterceptFamily(theta, intercept = 0, trafo, RegDistr = Norm(),
                           RegSymm, Reg2Mom, nuisance = FALSE)
```

Arguments

theta	linear regression parameter
intercept	intercept parameter
trafo	matrix: transformation of the parameter
RegDistr	regressor distribution
RegSymm	symmetry of the regressor distribution
Reg2Mom	second moment matrix of regressor
nuisance	logical: is intercept nuisance parameter

Arguments

theta	linear regression parameter
scale	scale parameter for error distribution
trafo	matrix: transformation of the parameter
RegDistr	regressor distribution
RegSymm	symmetry of the regressor distribution
Reg2Mom	second moment matrix of regressor
nuisance	logical: is scale nuisance parameter

Details

In case theta is missing, it is set to 0. If Reg2Mom is missing, it is computed via E.

Value

Object of class "L2RegTypeFamily"

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[L2RegTypeFamily-class](#)

Examples

```
(LM1 <- NormLinRegScaleFamily(Reg2Mom = matrix(1)))  
Map(L2deriv(LM1)[[1]])  
FisherInfo(LM1)  
checkL2deriv(LM1)
```

Description

Methods for function *optIC* in package **ROptRegTS**.

Usage

```
## S4 method for signature 'L2RegTypeFamily,asCov'
optIC(model, risk)

## S4 method for signature 'InfRobRegTypeModel,asRisk'
optIC(model, risk, z.start = NULL,
      A.start = NULL, upper = 1e4, maxiter = 50,
      tol = .Machine$double.eps^0.4, warn = TRUE)

## S4 method for signature 'InfRobRegTypeModel,asUnOvShoot'
optIC(model, risk, upper = 1e4,
      maxiter = 50, tol = .Machine$double.eps^0.4, warn = TRUE)

## S4 method for signature 'FixRobRegTypeModel,fiUnOvShoot'
optIC(model, risk, sampleSize,
      upper = 1e4, maxiter = 50, tol = .Machine$double.eps^0.4,
      warn = TRUE, Algo = "A", cont = "left")
```

Arguments

<code>model</code>	probability model.
<code>risk</code>	object of class "RiskType".
<code>z.start</code>	initial value for the centering constant.
<code>A.start</code>	initial value for the standardizing matrix.
<code>upper</code>	upper bound for the optimal clipping bound.
<code>maxiter</code>	the maximum number of iterations.
<code>tol</code>	the desired accuracy (convergence tolerance).
<code>warn</code>	logical: print warnings.
<code>sampleSize</code>	integer: sample size.
<code>Algo</code>	"A" or "B".
<code>cont</code>	"left" or "right".

Details

In case of the finite-sample risk "*fiUnOvShoot*" one can choose between two algorithms for the computation of this risk where the least favorable contamination is assumed to be "left" or "right" of some boundary curve. For more details we refer to Subsections 12.1.3 and 12.2.3 of Kohl (2005).

Value

Some optimally robust IC is computed.

Methods

model = "L2RegTypeFamily", risk = "asCov" computes classical optimal influence curve for L2 differentiable regression-type families.

model = "InfRobRegTypeModel", risk = "asRisk" computes optimally robust influence curve for robust regression-type models with infinitesimal neighborhoods and various asymptotic risks.

model = "InfRobRegTypeModel", risk = "asUnOvShoot" computes optimally robust influence curve for robust regression-type models with infinitesimal neighborhoods and asymptotic under-/overshoot risk.

model = "FixRobRegTypeModel", risk = "fiUnOvShoot" computes optimally robust influence curve for robust regression-type models with fixed neighborhoods and finite-sample under-/overshoot risk.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

References

- Huber, P.J. (1968) Robust Confidence Limits. *Z. Wahrscheinlichkeitstheor. Verw. Geb.* **10**:269–278.
- Rieder, H. (1980) Estimates derived from robust tests. *Ann. Stats.* **8**: 106–115.
- Rieder, H. (1994) *Robust Asymptotic Statistics*. New York: Springer.
- Kohl, M. (2005) *Numerical Contributions to the Asymptotic Theory of Robustness*. Bayreuth: Dissertation.

See Also

[optIC](#)

radiusMinimaxIC-methods

Methods for Function radiusMinimaxIC in Package 'ROptRegTS'

Description

Methods for function radiusMinimaxIC in package **ROptRegTS**.

Methods

L2Fam = "L2RegTypeFamily", neighbor = "Neighborhood", risk = "asGRisk" computation of the radius minimax IC for an L2 differentiable regression-type family.

Author(s)

Matthias Kohl <Matthias.Kohl@stamats.de>

See Also

[radiusMinimaxIC](#)

RegTypeFamily

Generating function for RegTypeFamily-class

Description

Generates an object of class "RegTypeFamily".

Usage

```
RegTypeFamily(name, distribution = LMCondDistribution(), distrSymm,
              ErrorDistr = Norm(), ErrorSymm, main = 0, nuisance, trafo,
              param, props = character(0), RegDistr = Norm(), RegSymm,
              Regressor = RealRandVariable(c(function(x) {x}), Domain = Reals()))
```

Arguments

name	name of the family
distribution	conditional distribution (given the regressor)
distrSymm	symmetry of distribution
ErrorDistr	error distribution
ErrorSymm	symmetry of ErrorDistr
main	main parameter
nuisance	optional nuisance parameter
trafo	matrix: optional transformation of the parameter
param	parameter of the family
props	properties of the family
RegDistr	regressor distribution
RegSymm	symmetry of RegDistr
Regressor	regressor

Details

If name is missing, the default "regression type family" is used. If param is missing, the parameter is created via main, nuisance and trafo as described in ParamFamParameter. In case distrSymm, ErrorSymm or RegSymm is missing, they are set to NoSymmetry().

Value

Object of class "RegTypeFamily"

Author(s)

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See Also

ParamFamily-class

Examples

```
RegTypeFamily()
```

RegTypeFamily-class *Parametric regression-type family*

Description

Class for parametric regression-type families.

Objects from the Class

Objects can be created by calls of the form `new("RegTypeFamily", ...)`. More frequently they are created via the generating function `RegTypeFamily`.

Slots

ErrorDistr: object of class "Distribution": error distribution.

ErrorSymm: object of class "DistributionSymmetry": symmetry of the error distribution.

RegDistr: object of class "Distribution": regressor distribution.

RegSymm: object of class "DistributionSymmetry": symmetry of the regressor distribution.

Regressor: object of class "EuclRandVariable": regressor.

param: object of class "ParamFamParameter": parameter of the family.

props: object of class "character": properties of the family.

name: object of class "character": name of the family.

distribution: object of class "CondDistribution": distribution given the regressor.

Extends

Class "ParamFamily", directly.

Class "ProbFamily", by class "ParamFamily".

Methods

ErrorDistr signature(object = "RegTypeFamily"): accessor function for slot ErrorDistr.

ErrorSymm signature(object = "RegTypeFamily"): accessor function for slot ErrorSymm.

RegDistr signature(object = "RegTypeFamily"): accessor function for slot RegDistr.

Regressor signature(object = "RegTypeFamily"): accessor function for slot Regressor.

RegSymm signature(object = "RegTypeFamily"): accessor function for slot RegSymm.

show signature(object = "RegTypeFamily")

Author(s)

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See Also

[ParamFamily-class](#)

Examples

```
new("RegTypeFamily")
```

Index

- * **asymptotic risk**
 - getAsRiskRegTS, 37
- * **average conditional neighborhood**
 - Av1CondContNeighborhood, 6
 - Av1CondContNeighborhood-class, 7
 - Av1CondNeighborhood-class, 8
 - Av1CondTotalVarNeighborhood, 12
 - Av1CondTotalVarNeighborhood-class, 13
 - Av2CondContNeighborhood, 17
 - Av2CondContNeighborhood-class, 18
 - Av2CondNeighborhood-class, 19
 - AvCondNeighborhood-class, 20
- * **classes**
 - Av1CondContIC-class, 4
 - Av1CondContNeighborhood-class, 7
 - Av1CondNeighborhood-class, 8
 - Av1CondTotalVarIC-class, 10
 - Av1CondTotalVarNeighborhood-class, 13
 - Av2CondContIC-class, 15
 - Av2CondContNeighborhood-class, 18
 - Av2CondNeighborhood-class, 19
 - AvCondNeighborhood-class, 20
 - CondContIC-class, 22
 - CondContNeighborhood-class, 25
 - CondIC-class, 27
 - CondNeighborhood-class, 28
 - CondTotalVarIC-class, 31
 - CondTotalVarNeighborhood-class, 34
 - FixRobRegTypeModel-class, 36
 - InfRobRegTypeModel-class, 65
 - L2RegTypeFamily-class, 68
 - RegTypeFamily-class, 77
- * **conditional contamination neighborhood**
 - CondContNeighborhood, 24
 - CondContNeighborhood-class, 25
- * **conditional neighborhood**
 - Av1CondContNeighborhood, 6
 - Av1CondContNeighborhood-class, 7
 - Av1CondNeighborhood-class, 8
 - Av1CondTotalVarNeighborhood, 12
 - Av1CondTotalVarNeighborhood-class, 13
 - Av2CondContNeighborhood, 17
 - Av2CondContNeighborhood-class, 18
 - Av2CondNeighborhood-class, 19
 - AvCondNeighborhood-class, 20
 - CondContNeighborhood-class, 25
 - CondNeighborhood-class, 28
 - CondTotalVarNeighborhood, 33
 - CondTotalVarNeighborhood-class, 34
- * **conditional total variation neighborhood**
 - CondTotalVarNeighborhood, 33
 - CondTotalVarNeighborhood-class, 34
- * **contamination neighborhood**
 - CondContNeighborhood, 24
- * **finite-sample risk**
 - getFiRiskRegTS, 41
- * **fixed neighborhood**
 - FixRobRegTypeModel, 35
 - FixRobRegTypeModel-class, 36
- * **infinitesimal neighborhood**
 - InfRobRegTypeModel, 64
 - InfRobRegTypeModel-class, 65
- * **influence curve**
 - Av1CondContIC, 3
 - Av1CondContIC-class, 4
 - Av1CondTotalVarIC, 9
 - Av1CondTotalVarIC-class, 10
 - Av2CondContIC, 14
 - Av2CondContIC-class, 15
 - CondContIC, 21
 - CondContIC-class, 22
 - CondIC, 26
 - CondIC-class, 27
 - CondTotalVarIC, 29
 - CondTotalVarIC-class, 31

- generateIC-methods, 37
- getFixClipRegTS, 43
- getFixRobRegTypeIC, 44
- getInfCentRegTS, 46
- getInfClipRegTS, 49
- getInfGammaRegTS, 51
- getInfRobRegTypeIC, 55
- getInfStandRegTS, 61
- optIC-methods, 74
- * **linear model**
 - NormLinRegFamily, 70
 - NormLinRegInterceptFamily, 71
 - NormLinRegScaleFamily, 72
- * **linear regression**
 - NormLinRegFamily, 70
 - NormLinRegInterceptFamily, 71
 - NormLinRegScaleFamily, 72
- * **methods**
 - generateIC-methods, 37
 - getIneffDiff-methods, 46
 - leastFavorableRadius-methods, 70
 - optIC-methods, 74
 - radiusMinimaxIC-methods, 75
- * **models**
 - Av1CondContNeighborhood, 6
 - Av1CondContNeighborhood-class, 7
 - Av1CondNeighborhood-class, 8
 - Av1CondTotalVarNeighborhood, 12
 - Av1CondTotalVarNeighborhood-class, 13
 - Av2CondContNeighborhood, 17
 - Av2CondContNeighborhood-class, 18
 - Av2CondNeighborhood-class, 19
 - AvCondNeighborhood-class, 20
 - CondContNeighborhood, 24
 - CondContNeighborhood-class, 25
 - CondNeighborhood-class, 28
 - CondTotalVarNeighborhood, 33
 - CondTotalVarNeighborhood-class, 34
 - FixRobRegTypeModel, 35
 - FixRobRegTypeModel-class, 36
 - InfRobRegTypeModel, 64
 - InfRobRegTypeModel-class, 65
 - L2RegTypeFamily, 66
 - L2RegTypeFamily-class, 68
 - NormLinRegFamily, 70
 - NormLinRegInterceptFamily, 71
 - NormLinRegScaleFamily, 72
 - RegTypeFamily, 76
 - RegTypeFamily-class, 77
- * **neighborhood**
 - Av1CondContNeighborhood, 6
 - Av1CondContNeighborhood-class, 7
 - Av1CondNeighborhood-class, 8
 - Av1CondTotalVarNeighborhood, 12
 - Av1CondTotalVarNeighborhood-class, 13
 - Av2CondContNeighborhood, 17
 - Av2CondContNeighborhood-class, 18
 - Av2CondNeighborhood-class, 19
 - AvCondNeighborhood-class, 20
 - CondContNeighborhood, 24
 - CondContNeighborhood-class, 25
 - CondNeighborhood-class, 28
 - CondTotalVarNeighborhood, 33
 - CondTotalVarNeighborhood-class, 34
- * **partial influence curve**
 - CondIC, 26
 - CondIC-class, 27
- * **regression**
 - L2RegTypeFamily, 66
 - L2RegTypeFamily-class, 68
- * **risk**
 - getAsRiskRegTS, 37
 - getFiRiskRegTS, 41
- * **robust influence curve**
 - optIC-methods, 74
- * **robust model**
 - FixRobRegTypeModel, 35
 - FixRobRegTypeModel-class, 36
 - InfRobRegTypeModel, 64
 - InfRobRegTypeModel-class, 65
- * **robust**
 - Av1CondContIC, 3
 - Av1CondContIC-class, 4
 - Av1CondContNeighborhood, 6
 - Av1CondContNeighborhood-class, 7
 - Av1CondNeighborhood-class, 8
 - Av1CondTotalVarIC, 9
 - Av1CondTotalVarIC-class, 10
 - Av1CondTotalVarNeighborhood, 12
 - Av1CondTotalVarNeighborhood-class, 13
 - Av2CondContIC, 14
 - Av2CondContIC-class, 15
 - Av2CondContNeighborhood, 17

- Av2CondContNeighborhood-class, 18
- Av2CondNeighborhood-class, 19
- AvCondNeighborhood-class, 20
- CondContIC, 21
- CondContIC-class, 22
- CondContNeighborhood, 24
- CondContNeighborhood-class, 25
- CondIC, 26
- CondIC-class, 27
- CondNeighborhood-class, 28
- CondTotalVarIC, 29
- CondTotalVarIC-class, 31
- CondTotalVarNeighborhood, 33
- CondTotalVarNeighborhood-class, 34
- FixRobRegTypeModel, 35
- FixRobRegTypeModel-class, 36
- generateIC-methods, 37
- getAsRiskRegTS, 37
- getFiRiskRegTS, 41
- getFixClipRegTS, 43
- getFixRobRegTypeIC, 44
- getIneffDiff-methods, 46
- getInfCentRegTS, 46
- getInfClipRegTS, 49
- getInfGammaRegTS, 51
- getInfRobRegTypeIC, 55
- getInfStandRegTS, 61
- InfRobRegTypeModel, 64
- InfRobRegTypeModel-class, 65
- L2RegTypeFamily, 66
- L2RegTypeFamily-class, 68
- leastFavorableRadius-methods, 70
- NormLinRegFamily, 70
- NormLinRegInterceptFamily, 71
- NormLinRegScaleFamily, 72
- optIC-methods, 74
- radiusMinimaxIC-methods, 75
- RegTypeFamily, 76
- RegTypeFamily-class, 77
- * **shrinking neighborhood**
 - InfRobRegTypeModel, 64
 - InfRobRegTypeModel-class, 65
- Av1CondContIC, 3, 5
- Av1CondContIC-class, 4
- Av1CondContNeighborhood, 6
- Av1CondContNeighborhood-class, 7
- Av1CondNeighborhood-class, 8
- Av1CondTotalVarIC, 9, 11
- Av1CondTotalVarIC-class, 10
- Av1CondTotalVarNeighborhood, 12
- Av1CondTotalVarNeighborhood-class, 13
- Av2CondContIC, 14, 16
- Av2CondContIC-class, 15
- Av2CondContNeighborhood, 17
- Av2CondContNeighborhood-class, 18
- Av2CondNeighborhood-class, 19
- AvCondNeighborhood-class, 20
- CallL2Fam<- , Av1CondContIC-method
(Av1CondContIC-class), 4
- CallL2Fam<- , Av1CondTotalVarIC-method
(Av1CondTotalVarIC-class), 10
- CallL2Fam<- , Av2CondContIC-method
(Av2CondContIC-class), 15
- CallL2Fam<- , CondContIC-method
(CondContIC-class), 22
- CallL2Fam<- , CondIC-method
(CondIC-class), 27
- CallL2Fam<- , CondTotalVarIC-method
(CondTotalVarIC-class), 31
- cent , Av1CondContIC-method
(Av1CondContIC-class), 4
- cent , Av2CondContIC-method
(Av2CondContIC-class), 15
- cent , CondContIC-method
(CondContIC-class), 22
- cent<- , Av1CondContIC-method
(Av1CondContIC-class), 4
- cent<- , Av2CondContIC-method
(Av2CondContIC-class), 15
- cent<- , CondContIC-method
(CondContIC-class), 22
- checkIC , CondIC , L2RegTypeFamily-method
(CondIC-class), 27
- checkIC , CondIC , missing-method
(CondIC-class), 27
- checkIC , IC , L2RegTypeFamily-method
(L2RegTypeFamily-class), 68
- checkIC , IC , missing-method
(L2RegTypeFamily-class), 68
- checkL2deriv , L2RegTypeFamily-method
(L2RegTypeFamily-class), 68
- clip , Av1CondContIC-method
(Av1CondContIC-class), 4
- clip , Av2CondContIC-method
(Av2CondContIC-class), 15

- clip, CondContIC-method
(CondContIC-class), 22
- clip<- , Av1CondContIC-method
(Av1CondContIC-class), 4
- clip<- , Av2CondContIC-method
(Av2CondContIC-class), 15
- clip<- , CondContIC-method
(CondContIC-class), 22
- clipLo, Av1CondTotalVarIC-method
(Av1CondTotalVarIC-class), 10
- clipLo, CondTotalVarIC-method
(CondTotalVarIC-class), 31
- clipLo<- , Av1CondTotalVarIC-method
(Av1CondTotalVarIC-class), 10
- clipLo<- , CondTotalVarIC-method
(CondTotalVarIC-class), 31
- clipUp, Av1CondTotalVarIC-method
(Av1CondTotalVarIC-class), 10
- clipUp, CondTotalVarIC-method
(CondTotalVarIC-class), 31
- clipUp<- , Av1CondTotalVarIC-method
(Av1CondTotalVarIC-class), 10
- clipUp<- , CondTotalVarIC-method
(CondTotalVarIC-class), 31
- CondContIC, 21, 24, 64
- CondContIC-class, 22
- CondContNeighborhood, 24, 25
- CondContNeighborhood-class, 25
- CondIC, 26
- CondIC-class, 27
- CondNeighborhood-class, 28
- CondTotalVarIC, 29, 32, 64
- CondTotalVarIC-class, 31
- CondTotalVarNeighborhood, 33, 34
- CondTotalVarNeighborhood-class, 34

- E, L2RegTypeFamily, Eu1RandMatrix, missing-method
(L2RegTypeFamily-class), 68
- E, L2RegTypeFamily, Eu1RandVariable, missing-method
(L2RegTypeFamily-class), 68
- E, L2RegTypeFamily, Eu1RandVarList, missing-method
(L2RegTypeFamily-class), 68
- ErrorDistr (RegTypeFamily-class), 77
- ErrorDistr, RegTypeFamily-method
(RegTypeFamily-class), 77
- ErrorL2deriv (L2RegTypeFamily-class), 68
- ErrorL2deriv, L2RegTypeFamily-method
(L2RegTypeFamily-class), 68

- ErrorL2derivDistr
(L2RegTypeFamily-class), 68
- ErrorL2derivDistr, L2RegTypeFamily-method
(L2RegTypeFamily-class), 68
- ErrorL2derivDistrSymm
(L2RegTypeFamily-class), 68
- ErrorL2derivDistrSymm, L2RegTypeFamily-method
(L2RegTypeFamily-class), 68
- ErrorL2derivSymm
(L2RegTypeFamily-class), 68
- ErrorL2derivSymm, L2RegTypeFamily-method
(L2RegTypeFamily-class), 68
- ErrorSymm (RegTypeFamily-class), 77
- ErrorSymm, RegTypeFamily-method
(RegTypeFamily-class), 77

- FisherInfo, L2RegTypeFamily-method
(L2RegTypeFamily-class), 68
- FixRobRegTypeModel, 35, 36
- FixRobRegTypeModel-class, 36

- generateIC, 37
- generateIC, Av1CondContNeighborhood, L2RegTypeFamily-method
(Av1CondContIC-class), 4
- generateIC, Av1CondTotalVarNeighborhood, L2RegTypeFamily-method
(Av1CondTotalVarIC-class), 10
- generateIC, Av2CondContNeighborhood, L2RegTypeFamily-method
(Av2CondContIC-class), 15
- generateIC, CondContNeighborhood, L2RegTypeFamily-method
(CondContIC-class), 22
- generateIC, CondTotalVarNeighborhood, L2RegTypeFamily-method
(CondTotalVarIC-class), 31
- generateIC, ContNeighborhood, L2RegTypeFamily-method
(generateIC-methods), 37
- generateIC, TotalVarNeighborhood, L2RegTypeFamily-method
(generateIC-methods), 37
- generateIC-methods, 37
- getAsRiskRegTS, 37
- getAsRiskRegTS, asBias, RealRandVariable, Distribution, Av1CondContNeighborhood, L2RegTypeFamily-method
(getAsRiskRegTS), 37
- getAsRiskRegTS, asBias, RealRandVariable, Distribution, ContNeighborhood, L2RegTypeFamily-method
(getAsRiskRegTS), 37
- getAsRiskRegTS, asBias, UnivariateDistribution, Distribution, Av1CondContNeighborhood, L2RegTypeFamily-method
(getAsRiskRegTS), 37
- getAsRiskRegTS, asBias, UnivariateDistribution, MultivariateDistribution, Av1CondContNeighborhood, L2RegTypeFamily-method
(getAsRiskRegTS), 37
- getAsRiskRegTS, asBias, UnivariateDistribution, MultivariateDistribution, ContNeighborhood, L2RegTypeFamily-method
(getAsRiskRegTS), 37
- getAsRiskRegTS, asBias, UnivariateDistribution, MultivariateDistribution, TotalVarNeighborhood, L2RegTypeFamily-method
(getAsRiskRegTS), 37

getAsRiskRegTS,asBias,UnivariateDistribution,MultivariateDistribution,ContNeighborhood-method
 (getAsRiskRegTS), 37
 getAsRiskRegTS,asBias,UnivariateDistribution,ContNeighborhood-method
 (getAsRiskRegTS), 37
 getAsRiskRegTS,asBias,UnivariateDistribution,ContNeighborhood-method
 (getAsRiskRegTS), 37
 getAsRiskRegTS,asBias,UnivariateDistribution,ContNeighborhood-method
 (getAsRiskRegTS), 37
 getAsRiskRegTS,asMSE,EuclRandVariable,Distribution,Av1CondContN
 (getAsRiskRegTS), 37
 getAsRiskRegTS,asMSE,UnivariateDistribution,Distribution,ContNeighbo
 (getAsRiskRegTS), 37
 getAsRiskRegTS,asMSE,UnivariateDistribution,Distribution,ContNeighbo
 (getAsRiskRegTS), 37
 getAsRiskRegTS,asUnOvShoot,UnivariateDistribution,ContNeighborhood-method
 (getAsRiskRegTS), 37
 getAsRiskRegTS,asUnOvShoot,UnivariateDistribution,ContNeighborhood-method
 (getAsRiskRegTS), 37
 getAsRiskRegTS-methods
 (getAsRiskRegTS), 37
 getFiRiskRegTS, 41
 getFiRiskRegTS,fiUnOvShoot,Norm,UnivariateDistribution,ContNeighborhood-method
 (getFiRiskRegTS), 41
 getFiRiskRegTS,fiUnOvShoot,Norm,UnivariateDistribution,ContNeighborhood-method
 (getFiRiskRegTS), 41
 getFiRiskRegTS,fiUnOvShoot,Norm,UnivariateDistribution,ContNeighborhood-method
 (getFiRiskRegTS), 41
 getFiRiskRegTS,fiUnOvShoot,Norm,UnivariateDistribution,ContNeighborhood-method
 (getFiRiskRegTS), 41
 getFiRiskRegTS,fiUnOvShoot,Norm,UnivariateDistribution,ContNeighborhood-method
 (getFiRiskRegTS), 41
 getFiRiskRegTS-methods
 (getFiRiskRegTS), 41
 getFixClipRegTS, 43
 getFixClipRegTS,numeric,Norm,numeric,fiUnOvShoot,ContNeighborhood-method
 (getFixClipRegTS), 43
 getFixClipRegTS,numeric,Norm,numeric,fiUnOvShoot,ContNeighborhood-method
 (getFixClipRegTS), 43
 getFixClipRegTS,numeric,Norm,UnivariateDistribution,ContNeighborhood-method
 (getFixClipRegTS), 43
 getFixClipRegTS,numeric,Norm,UnivariateDistribution,ContNeighborhood-method
 (getFixClipRegTS), 43
 getFixClipRegTS-methods
 (getFixClipRegTS), 43
 getFixRobRegTypeIC, 44
 getFixRobRegTypeIC,Norm,UnivariateDistribution,ContNeighborhood-method
 (getFixRobRegTypeIC), 44
 getFixRobRegTypeIC,Norm,UnivariateDistribution,ContNeighborhood-method
 (getFixRobRegTypeIC), 44
 getFixRobRegTypeIC-methods

- getInfStandRegTS, UnivariateDistribution, UnivariateDistribution-class, 61
 (getInfStandRegTS), 61
 getInfStandRegTS, UnivariateDistribution, UnivariateDistribution-class, 61
 (getInfStandRegTS), 61
 getInfStandRegTS, UnivariateDistribution, UnivariateDistribution-class, 61
 (getInfStandRegTS), 61
 getInfStandRegTS-methods
 (getInfStandRegTS), 61
- InfRobRegTypeModel, 64, 66
 InfRobRegTypeModel-class, 65
- L2deriv, L2RegTypeFamily-method
 (L2RegTypeFamily-class), 68
 L2RegTypeFamily, 66
 L2RegTypeFamily-class, 68
 leastFavorableRadius, 70
 leastFavorableRadius, L2RegTypeFamily, Neighborhood, asGRisk-method
 (leastFavorableRadius-methods),
 70
 leastFavorableRadius-methods, 70
 lowerCase, Av1CondContIC-method
 (Av1CondContIC-class), 4
 lowerCase, Av1CondTotalVarIC-method
 (Av1CondTotalVarIC-class), 10
 lowerCase, Av2CondContIC-method
 (Av2CondContIC-class), 15
 lowerCase, CondContIC-method
 (CondContIC-class), 22
 lowerCase, CondTotalVarIC-method
 (CondTotalVarIC-class), 31
 lowerCase<-, Av1CondContIC-method
 (Av1CondContIC-class), 4
 lowerCase<-, Av1CondTotalVarIC-method
 (Av1CondTotalVarIC-class), 10
 lowerCase<-, Av2CondContIC-method
 (Av2CondContIC-class), 15
 lowerCase<-, CondContIC-method
 (CondContIC-class), 22
 lowerCase<-, CondTotalVarIC-method
 (CondTotalVarIC-class), 31
- neighbor<-, FixRobRegTypeModel-method
 (FixRobRegTypeModel-class), 36
 neighbor<-, InfRobRegTypeModel-method
 (InfRobRegTypeModel-class), 65
 neighborRadius, Av1CondContIC-method
 (Av1CondContIC-class), 4
 neighborRadius, Av1CondTotalVarIC-method
 (Av1CondTotalVarIC-class), 10
 neighborRadius, Av2CondContIC-method
 (Av2CondContIC-class), 15
 neighborRadius, CondContIC-method
 (CondContIC-class), 22
 neighborRadius, CondTotalVarIC-method
 (CondTotalVarIC-class), 31
 neighborRadius<-, Av1CondContIC-method
 (Av1CondContIC-class), 4
 neighborRadius<-, Av1CondTotalVarIC-method
 (Av1CondTotalVarIC-class), 10
 neighborRadius<-, Av2CondContIC-method
 (Av2CondContIC-class), 15
 neighborRadius<-, CondContIC-method
 (CondContIC-class), 22
 neighborRadius<-, CondTotalVarIC-method
 (CondTotalVarIC-class), 31
 neighborRadiusCurve (CondContIC-class),
 22
 neighborRadiusCurve, CondContIC-method
 (CondContIC-class), 22
 neighborRadiusCurve, CondTotalVarIC-method
 (CondTotalVarIC-class), 31
 neighborRadiusCurve<--
 (CondContIC-class), 22
 neighborRadiusCurve<-, CondContIC-method
 (CondContIC-class), 22
 neighborRadiusCurve<-, CondTotalVarIC-method
 (CondTotalVarIC-class), 31
- NormLinRegFamily, 70
 NormLinRegInterceptFamily, 71
 NormLinRegScaleFamily, 72
- optIC, 75
 optIC, FixRobRegTypeModel, fiUnOvShoot-method
 (optIC-methods), 74
 optIC, InfRobRegTypeModel, asRisk-method
 (optIC-methods), 74
 optIC, InfRobRegTypeModel, asUnOvShoot-method
 (optIC-methods), 74
 optIC, L2RegTypeFamily, asCov-method
 (optIC-methods), 74
 optIC-methods, 74
- radiusCurve (CondNeighborhood-class), 28
 radiusCurve, CondNeighborhood-method
 (CondNeighborhood-class), 28
 radiusMinimaxIC, 76

- radiusMinimaxIC, L2RegTypeFamily, Neighborhood, asRisk, Av1CondContIC-method
(radiusMinimaxIC-methods), 75
- radiusMinimaxIC-methods, 75
- RegDistr (RegTypeFamily-class), 77
- RegDistr, RegTypeFamily-method
(RegTypeFamily-class), 77
- Regressor (RegTypeFamily-class), 77
- Regressor, RegTypeFamily-method
(RegTypeFamily-class), 77
- RegSymm (RegTypeFamily-class), 77
- RegSymm, RegTypeFamily-method
(RegTypeFamily-class), 77
- RegTypeFamily, 76
- RegTypeFamily-class, 77

- show, Av1CondContIC-method
(Av1CondContIC-class), 4
- show, Av1CondTotalVarIC-method
(Av1CondTotalVarIC-class), 10
- show, Av2CondContIC-method
(Av2CondContIC-class), 15
- show, AvCondNeighborhood-method
(AvCondNeighborhood-class), 20
- show, CondContIC-method
(CondContIC-class), 22
- show, CondIC-method (CondIC-class), 27
- show, CondNeighborhood-method
(CondNeighborhood-class), 28
- show, CondTotalVarIC-method
(CondTotalVarIC-class), 31
- show, FixRobRegTypeModel-method
(FixRobRegTypeModel-class), 36
- show, InfRobRegTypeModel-method
(InfRobRegTypeModel-class), 65
- show, L2RegTypeFamily-method
(L2RegTypeFamily-class), 68
- show, RegTypeFamily-method
(RegTypeFamily-class), 77
- stand, Av1CondContIC-method
(Av1CondContIC-class), 4
- stand, Av1CondTotalVarIC-method
(Av1CondTotalVarIC-class), 10
- stand, Av2CondContIC-method
(Av2CondContIC-class), 15
- stand, CondContIC-method
(CondContIC-class), 22
- stand, CondTotalVarIC-method
(CondTotalVarIC-class), 31