Figure 1: Despite the obvious similarity between the standard normal and contaminated normal distributions, the standard normal has variance 1 and the contaminated normal has variance 10.9.
Figure 2: Left panel, d=1, power=0.96. Right panel, d=.3, power=.28.
Figure 3: Illustration of the sensitivity of Pearson’s Correlation to contaminated (heavy-tailed) distributions
Figure 4: The distribution of Student’s $T$, $n = 25$, when sampling from a (standard) lognormal distribution. The dashed line is the distribution under normality.
Figure 5: The median regression line for predicting physical function based on the number of session hours (based on the R function qsmcobs).
Figure 6: The running-interval smooth based on bootstrap bagging using the same data in Figure 5. (The R function rplotsm was used.)
Figure 7: The median regression line for predicting physical composite based on the number of session hours (based on the R function qsmcobs).
Figure 8: The estimated regression line for predicting physical composite based on the number of session hours. The estimate is based on the running-interval smoother with bootstrap bagging. (The R function rplotsm was used.)