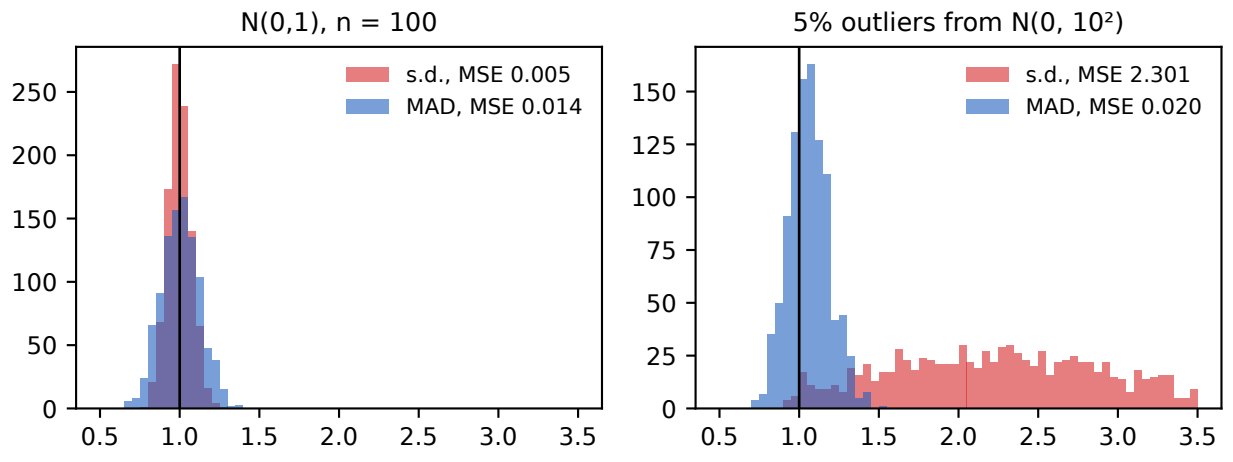

N(0,1), n = 100
s.d., MSE 0.005
MAD, MSE 0.014
0
50
100
150
200
250
0.5
1.0
1.5
2.0
2.5
3.0
3.5
5% outliers from N(0, 10²)
s.d., MSE 2.301
MAD, MSE 0.020
0
25
50
75
100
125
150
0.5
1.0
1.5
2.0
2.5
3.0
3.5