

Detecting Outliers In Multiple Linear Regression

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Abstract :

It is well-known that the existence of outliers in the data will adversely affect the efficiency of estimation and results of the current study. In this paper four methods will be studied to detect outliers for the multiple linear regression model in two cases : first, in real data; and secondly, after adding the outliers to data and the attempt to detect it. The study is conducted for samples with different sizes, and uses three measures for comparing between these methods . These three measures are : the mask, dumping and standard error of the estimate.

اكتشاف القيم الشاذة في الانحدار الخطي المتعدد

من المعروف ان وجود القيم الشاذة في البيانات يؤثر سلبا على كفاءة التقديرات والنتائج للدراسة الموضوعية، وفي هذا البحث سيتم دراسة (4) طرائق لاكتشاف القيم الشاذة لنموذج الانحدار الخطي المتعدد ولحالتين: لبيانات حقيقية والحالة الثانية بعد ارقام قيم شاذة للبيانات ومحاولة كشفها، وقد تمت الدراسة باحجام عينات مختلفة واعتماد (3) مقاييس للمقارنة بين هذه الطرائق هي: القناع، الاغراق والخطأ المعياري للتقدير .



1. Introduction :

There are many methods for detecting outliers in linear regression model as: Elashoff (1972) studied the linear regression model. She illustrated the existing outliers cause the bias in estimator and the high variance . Draper and John (1981) illustrated the benefit of using the Cook Distance.

Pena and Yohai (1999) suggested fast procedure to estimate linear regression parameters in case of existing outliers and how to detect it . Chen (2003) detected outliers in multiple linear regression model. He depended on many robust estimate methods such as (LTS) . Gal (2005) presented several methods for the detection of outliers in univariate and multivariate . Karpinski (2007) illustrated in his book the outliers and how to detect them by using several methods .

Mishra (2008) studied several robust and non-robust methods for detecting outliers in multiple linear regression ; he used a Monte Carlo method for comparison between real data and theoretical data .

Asikgil and Erar (2009) tried to determine multiple outliers by using various methods in the presence of masking and swamping effects for the linear regression model .

The multiple linear regression model is as the following equation :

$$Y = X\beta + \epsilon \quad \text{.....(1.1)}$$

where :

Y : vertical vector (n*1) of observed response values.

X : matrix (n*p) of (p) regressors .

β : vertical vector (p*1) of regression coefficients .

ϵ : vertical vector (n*1) of error terms .

n : sample size .

The method of ordinary least squares (OLS) is the most widely used technique to find the best estimates of (β) which minimizes the sum of squared distance for actual observations to the regression surface under the assumption ($\epsilon \sim NID(0, \sigma^2 I)$); but if the data has outliers the assumption is not satisfied and the estimate dose not minimize the sum of squared distance and will not be optimal . In this case, we must firstly detect outliers and treat them and then apply (OLS) method or we can estimate (β) by robust methods of estimate instead of (OLS) method.

Outlier : we can define the outlier as; the observation (or subset of observations) that appear inconsistent (extreme) with the remainder of the data set and has a profound destructive influence on the statistical analysis ; and in linear regression model is not necessarily be extreme (Barnett & Lewis 1994) .

There are several types of outliers in linear regression :

- i. In X-Space : If one or more of the observation values lie far away from the group observations at the (X) axis .
- ii. In Y-Space : If one or more of the observation values lie far away from the group observations at the (Y) axis .
- iii. In (XY) - Space : If one or more of the observation values lie far away from the group observations at the (X) and (Y) axis.



Care should be taken in detecting the outlier in set data to prevent masking and swamping problems ; where :

masking ; the unable of the procedure to detect the outliers , swamping; consider the clean observations as outliers (Adnan and others 2003) .

2. Methods Of Detecting Outliers :

There are various methods to detect the influential observations in linear regression model. Some of these methods is to detect a single outlier and the other is to detect multiple outliers (single – row diagnostics). The single – row diagnostics can be extended to include subset of observations rather than a single observation (Belsley & Welsch 1980). In this paper, we will use some of widely-used measures that depend on the single – row diagnostics as the following :

2.1 Mahalanobis Distance : (McLachlan 1999)-(Mishra 1994)

Mahalanobis proposed this measure in (1936) to detect contaminated or outlier data points in linear regression model . His measure has played an important role in statistics and data analysis .

The generalized distance can defined as follows :

$$D_i = \sqrt{(y_i - E(y_i))' S^{-1} (y_i - E(y_i))} \quad \dots\dots\dots (2.1)$$

Where :

S : covariance matrix .

We will reject the null hypothesis; and the observation will be outlier when :

$$D_i^2 > \chi_{(n-p, \alpha)}^2$$

In the linear regression model can compute the distance as the following equation :

$$D_i = \sqrt{(\hat{y}_i - \bar{\hat{y}})' S^{-1} (\hat{y}_i - \bar{\hat{y}})} \quad \dots\dots\dots (2.2)$$

Where :

\hat{y}_i : forecasting value .

$\bar{\hat{y}}$: forecasting values mean .

We can compute Mahalanobis distance in many statistical packages like SPSS .

2.2 Cook’s Distance : (Cook 1979)

In (1979) Cook presented a method to detect the influential observation in multiple linear regression which is based on the measure of the distance between $(\hat{\beta})$ and $(\hat{\beta}_i)$ as follows :

$$D_i = \frac{(\hat{\beta}_i - \hat{\beta})' X'X(\hat{\beta}_i - \hat{\beta})}{pS^2} \leq F_{(p, n-p, 1-\alpha)} \quad \dots\dots\dots (2.3)$$



Where :

$\hat{\beta}$: denotes the least square estimate of (β) .

$\hat{\beta}_i$: denotes the least squares estimate of (β) with the (ith) point deleted.

$$S^2 = \frac{\hat{\epsilon}'\hat{\epsilon}}{n-p} \quad \dots\dots\dots (2.4)$$

If the $(D_i) > F_{(p,n-p,1-\alpha)}$; then the (ith) single – row is an outliers .

2.3 Serbert, Montgomery and Rollier Procedure (1998) :

(Adnan et al, 2003)

They considered a procedure to identify the outliers in multiple linear regression by using the (OLS) method and the single linkage clustering method , where :

The cluster analysis is a method for detecting a natural groupings of items or variables where the items show a high internal homogeneity and low external homogeneity. It includes two groups: hierarchical and non-hierarchical, where the hierarchical method divided into two types :

i. Agglomerative hierarchical method :

It starts with (n) clusters and ends with one cluster which contains all of the data points . (This was conducted by Serbert and et al) .

ii. Divisive hierarchical method :

It starts with one cluster and ends up with (n) clusters with each cluster contains one data point .

The single linkage clustering method : It is a method that depends on the smallest distance between a data point in the first cluster and a point in the second cluster .

Serbert et al method depends on the following steps :

i. Find the standardized predicted values (depending on the OLS) .

ii. Grouping the data set by using the single linkage clustering algorithm (Agglomerative hierarchical method) with Euclidean distance between pairs of standardized predicted values , and this can be graphically shown in the form of a dendrogram or tree diagram .

iii. Number of the clusters depend on the height of the cut (stopping rule) ; which determine as the following equation :

$$ch = \bar{h} + ks_h \quad \dots\dots\dots (2.5)$$

Where :

\bar{h} : Average height of the tree .

k : constant .

s_h : The standard deviation of the heights .

iv. The clean data set is the largest cluster formed. It includes the median , and the other clusters contains the outliers .



2.4 Adnan , Mohamad and Setan Procedure : (Adnan et al 2003)

Adnan et al (2003) proposed a modified procedure of Serbert et al, where they used the robust fit (least trimmed of squares (LTS) instead of the ordinary least squares (OLS) fit; then they applied the backward steps of (Serbert and others) procedure, depending on the standardized predicted values or the residual values .

The (LTS) : It is a method of robust regression estimate proposed by Rousseeuw (1984). It minimizes the sum of squared residuals by selecting smallest (m) of residual and (n-m) residuals are deleted ; and then find the estimators, depending on the (m) observations which satisfy the objective function as the following :

$$\text{Min.}_{\hat{\beta}} \sum_{i=1}^m e_i^2 \quad (\text{Rousseeuw 1984})$$

Where :

$$m = (n/2) + ((p+1)/2) \quad \dots\dots\dots (2.6)$$

The (LTS) has a high breakdown point of up to (50%) ; which is the highest possible value . (Georgiev 2008)

Breakdown point : It is the smallest part of unusual data that can cause to false the estimator .

3. Application :

We will apply a aforementioned methods to detecting the outliers : Mahalanobis , Cook , Serbert and Adnan ; and we will use three measures for comparison : masking ; swamping and standard error estimate (which calculate after delete the outliers), we study one of an important disease that infects the people; which is called (Hepatitis Disease). It will represent the dependent variable . This disease depends on four tests to detecting it :

- i. Glutamate Oxaloacetate Transaminase (G.O.T) .
- ii. Glutamate Pyruvate Transaminase (G.P.T) .
- iii. Total Serum Bilirubin (T.S.B) .
- iv. Alkaline Phosphatase (Alk) .

They will represent the independent variables .

In this paper, we will study several sample sizes , small (n=25) ; medium (n=50) ; large (n=150) and for two cases : firstly real values of observations; and secondly, after adding (10%) of outliers to this observations .

- i. (n = 25) :

We will apply the four detecting methods to the real observations which appear in (table 3.1), and to the observations after adding the (3) outliers in the No. of (5,10,15) . The results for Mahalanobis and Cook distances are shown in the table (3.2) .



The dendrograms for Serbert and Adnan for the real observations are shown in figures (3.1),(3.2), respectively; and the dendrograms for the observations after adding the outliers are shown in figures (3.3),(3.4), respectively .

Table (3.1) Independent variables (n=25)

No.	Diseased	G.O.T.	G.P.T	Alk	T.S.B
١	no	١٣	١٢	٦٣	٦.٨
2	yes	٤٠	٤٤	٥١٠	٧٣.٥
٣	no	١٦	١٤	١٠٨	٨.٩
٤	yes	٢٠٠	٣٦٠	١٨٩	١٥٣.٠
٥	yes	١٠٠	٣٥٦	١٨٣	٨٢.٠
٦	no	١٨	٢٠	٩٩	٦.٨
٧	yes	٧٥	٦٥	٢٤٣	٩٨.٠
٨	no	١٩	١٨	٧٨	٥.١
٩	yes	١٠٠	٢٣٢	٢٧٩	٢٠٢.٠
١٠	yes	٩٠	٩٥	٥١٠	٦١.٠
١١	yes	٩٦	٢٧٢	٢٥٢	٣٤٢.٠
١٢	no	١٥	١٤	٦٠	٥.٣
١٣	no	٦	٨	٩٠	٨.٠
١٤	yes	٨٠	٢١٦	٢٣٤	١٣٦.٠
١٥	yes	٣٩	٢٨٠	٢٤٦	٣٤.٢
١٦	no	١٨	١٦	١٣٧	٨.٥
١٧	no	٥	٧	١٥١	٣.٤
١٨	yes	١٤٨	٣٢٨	٢٦٧	٥١.٣
١٩	yes	٧٦	٢٨٠	٤٩٥	٧٦.٩
٢٠	no	٤	٧	٤٠	٦.٨
٢١	no	١٧	١٦	١٤٤	٥.١
٢٢	yes	١٠٠	١٧٢	٢٧٠	٣٤٢.٠
٢٣	yes	١٣٣	٣١٢	٢٢٨	٣٥.٠
٢٤	yes	٨٠	٣٤٤	٢٨٨	٤٩.٥
٢٥	yes	٣٥	٣٥	٢٤٥	١١٧.٩

Reference : Educational Babylon Hospital for Women and Children



Table (3.2) Mahalanobis and Cook distance (n=25)

No.	Before		After	
	Mahalanobis	Cook	Mahalanobis	Cook
١	١١.٩٩٨٥٧	٠.٣٠٦٢	١٢.٠٠٢٢٢	٠.٠٠٤١٠
٢	١.٢٧١٤١	٠.٠٨٦٦٨	١.٢٧٠٥٢	٠.٠٠٤٤٩
٣	١.٠١٦٣٣	٠.٠٥٣٥٣	١.٠٠٥١٤	٠.٠٠١١٦
٤	٦.٠٠٠٢٨	٠.٠٦٦٣٥	٦.٠٣٨٣٢	٠.٠٠٠٢٠
٥	٤.٩١٩٨١	٠.٠١٤٧٥	٥.١٤٥٩٣	٠.٣٣٨٩٧
٦	٠.٧٠٨٢٤	٠.٠٤٤٩٢	٠.٧٠٠٢٤	٠.٠٠٠١٥
٧	٢.٧٦٩٧٠	٠.٠٠٩٩٩	٢.٧٧٨٧٣	٠.٠٠٠٠٧
٨	١.١٤٧٨٨	٠.٠٢١٥٩	١.١٧٦٦٠	٠.٠٠٩٦٣
٩	٣.٦٩٣٢٥	٠.٠٠١٨٠	٣.٧٢١.٤	٠.٠٠٣٨٧
١٠	٧.٤٨١٦٦	٠.٠٩٥٠٩	٧.٢٧١٦١	٠.٤٣٤٩٩
١١	٠.٧٢٧٤٨	٠.٠٣١٤١	٠.٧١٠٥٦	٠.٠٠١١٧
١٢	٢.٧٧١٧٣	٠.٠٠١٣٤	٢.٧٦٤٤١	٠.٠٠١٣٠
١٣	٢.٦٨٨٢٥	٠.٠١١٩٣	٢.٦٩٧٨٠	٠.٠١٨٧٦
١٤	٤.٣٣١٨٥	٠.٠٢٤٥٣	٤.٢٣٤٠٧	٠.٠٤١٢٦
١٥	١.٢٠٨٣٠	٠.٠١٥٨٦	١.١٦٢٨٥	٠.١٥٩٨٢
١٦	١.٠٦٨٥١٣	٠.١٤١٢٥	١.٠٧٣٧٣٥	٠.٠٢٧٤٧
١٧	١٣.٤٨٨١٢	٠.٠٠٠٠١	١٣.٥٣٢١٤	٠.٠٠١٩٣
١٨	١.٢٢٢٧٥	٠.٠١٦٠٥	١.٢٤٢٦٥	٠.٠٠٤٨١
١٩	١.٢١٧٦٦	٠.٠١٥١٧	١.٢٣١١٣	٠.٠٠٣٨٩
٢٠	٢.٠٩١٣٢	٠.٠١٠٠٠	٢.٠٩١٣٠	٠.٠٠٠٣٢
٢١	١.٢٥٠٧٨	٠.٠١٧٠١	١.٢٥٢٦٢	٠.٠٠٣٤٩
٢٢	٠.٨٣٥٣٢	٠.٠٠٨٥٦	٠.٨٧١٧٤	٠.٠٠١٤٣
٢٣	١.٤٠٢٩٥	٠.٠١٤٨١	١.٤٠٦٢٠	٠.٠٠١٩٥
٢٤	٩.٨٠١٧٣	٠.٠١٤٩٠	٩.٦٧٣٧٦	٠.٠٩٠٣٥
٢٥	١.٢٦٩٤٧	٠.٠١٤٥٩	١.٢٨١٠٦	٠.٠٠٣٤٧

Figure (3.1) Serbert before (n=25)

Rescaled Distance Cluster Combine

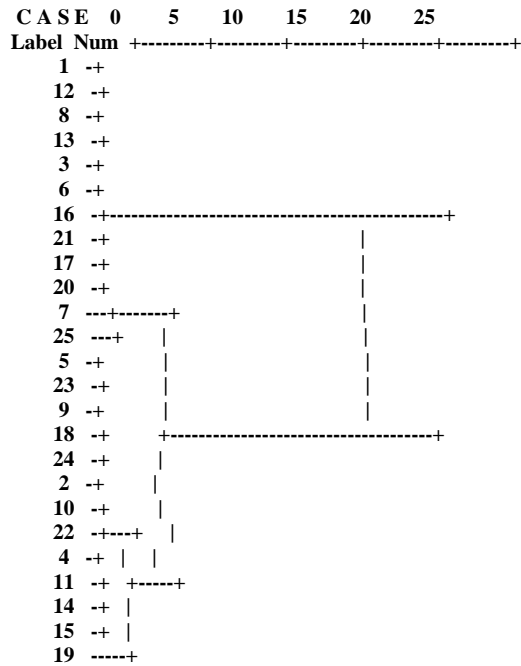




Figure (3.2) Adnan before (n=25)

Rescaled Distance Cluster Combine

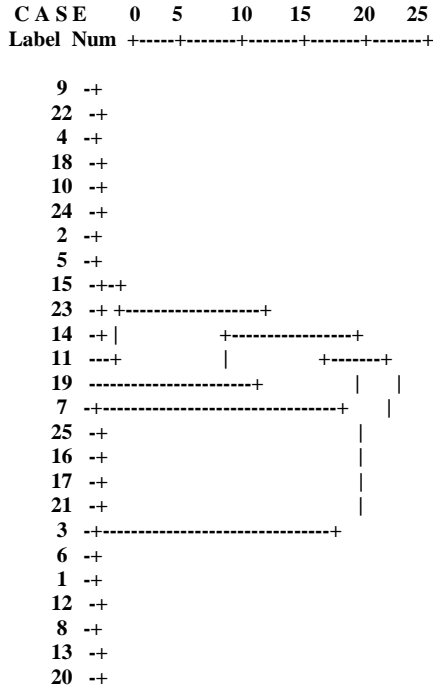


Figure (3.3) Serbert after (n=25)

Rescaled Distance Cluster Combine

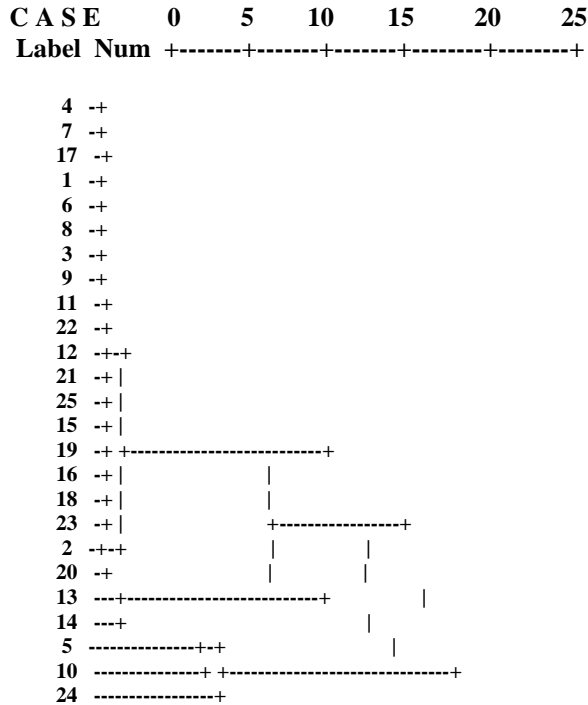
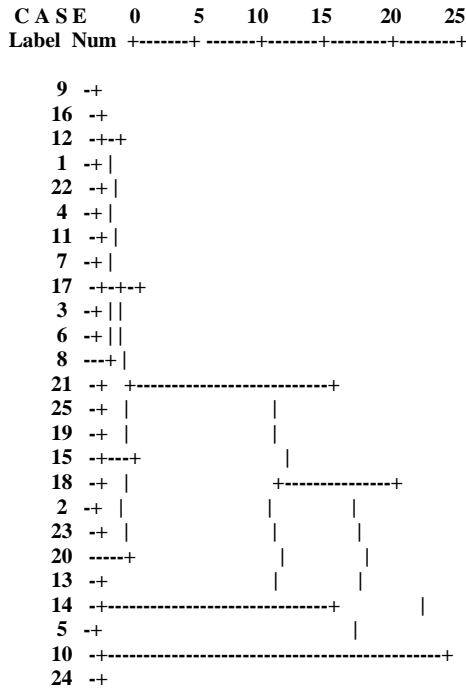




Figure (3.4) Adnan after (n=25)

Rescaled Distance Cluster Combine



- Table (3.3) shows the summary for the methods and contains (7) columns :
- i. (Case) : Represents before and after adding the outliers .
 - ii. (Method) : includes (non) i.e without depending on any method for detecting outliers , and the methods of detect .
 - iii.(ch) : calculate the (ch) value by the equation (2.4) for Serbert and Adnan methods .
 - iv.(Outliers) : The outliers detected by the methods ; where they are all compared with Mahalanobis distance ($\chi^2_{(20,0.05)}=31.4$) , and Cook distance ($F_{(5,20,0.05)}=2.71$) . Both methods can not detect any outliers in the two cases . Outliers are detected by Serbert and Adnan , depending on (ch) value . Differences are found between them for (before) case, and same results for the (after) case .
 - v. (Masking) : Mahalanobis and Cook have masking for all the adding outliers ; but Serbert and Adnan have only No. (15) .
 - vi.(Swamping) : Mahalanobis and Cook did not have swamping ; but Serbert and Adnan have the same swamping in the No. (13,14,24) .
 - vii. (Std. Error Est.) : Adnan has (0.09) ; which is less than others for (before) case , and for the (after) case Serbert and Adnan have (1.2) which is less than others .



Table (3.3) Summary (n=25)

case	method	ch	outliers	masking	swamping	Std. Error Est.
before	none	-	-	-	-	0.2
	Mah.	-	-	-	-	0.2
	Cook	-	-	-	-	0.2
	Serbert	8.6	(16,17,20,21)	-	-	0.2
	Adnan	11.1	(3,7,16,17,19,21,25)	-	-	0.09
after	none	-	-	-	-	1.58
	Mah.	-	-	5,10,15	-	1.58
	Cook	-	-	5,10,15	-	1.58
	Serbert	9.9	(5,10,13,14,24)	15	(13,14,24)	1.2
	Adnan	9.9	(5,10,13,14,24)	15	(13,14,24)	1.2

ii. (n = 50) :

We will apply the detecting methods to the real observations which are shown (table 3.4) , and to the observations after adding the (5) outliers in the No. of (1,10,20,35,45) . The results for Mahalanobis and Cook distances are shown in the table (3.5) ; the dendrograms for Serbert and Adnan for the real observations are shown in figures (3.5),(3.6), respectively. The dendrograms for the observations after adding the outliers will are shown in figures (3.7),(3.8), respectively .

Table (3.4) Independent variables (n=50)

No.	Diseased	G.O.T.	G.P.T	Alk	T.S.B
1	yes	٥٥	١٢٩	٢٣٨	٣٤٢.٠
2	yes	٢٩	٨٠	٧٢	٢٠.٥
3	yes	٢٤	٢٥	١٨٠	١٢٠.٠
4	yes	٢٢	٢٤٨	١٩٨	٤٧.٨
5	yes	٥٠	٨٩	٣٧	٣١.٠
6	yes	٢٧	٣٧	١٦	٣٢.٥
7	yes	٥١	٢٧	٢٠٧	٧١.٥
8	no	٥	٤	١٣٦	٥.٨
9	yes	٦٢	٣١	٢٥٤	٢٤.٠
10	yes	٣٧	٢٦٢	٤٨١	٨١.٠
11	yes	٣١	٥	١٩٩	٥١.٣
12	yes	٩٦	٣٣٢	٢٥٨	٨٣.٣
13	yes	٧٨	٣٣١	٣٤٨	٨٥.٥
14	yes	١١٠	٣١٨	٣٥١	٦٣.٣
15	no	١٥	١١	٩	٣.٤
16	yes	١٠٤	٣١٢	٢٤٨	٣٤٢.٠
17	yes	١٥٢	٣١	١٩٩	٦٥.٠
18	no	٦	٨	١٠٠	٣.٤
19	no	٩	٨	٩٢	٥.١
20	no	٥	٥	٣٦	٨.٥
21	no	١٩	١٣	٨٨	٦.٨
22	yes	٣٣	١٦٨	٢٤٣	٨٥.٥
23	no	١٧	١٦	٦٩	٥.٣
24	yes	٣٧	٨٠	٤٩	١٠.٦
25	no	٩	٥	٨٧	٨.٣
26	no	١٣	١٢	٦٣	٦.٨
27	yes	٤٠	٤٤	٥١	٧٣.٥
28	no	١٦	١٤	١٠٨	٨.٩
29	yes	٢٠٠	٣٦٠	١٨٩	١٥٣.٠
30	yes	١٠٠	٣٥٦	١٨٣	٨٢.٠
31	no	١٨	٢	٩٩	٦.٨
32	yes	٤٠	٣٥	٢٤٣	٩٨.٠
33	no	١٩	١٨	٧٨	٥.١
34	yes	١٠٠	٢٣٢	٢٧٩	٢٠٢.٠
35	yes	٩٠	٩٥	٥١	٦١.٠



36	yes	96	272	202	342.0
37	no	10	14	6.0	0.3
38	no	6	8	9.0	8.0
39	yes	80	216	234	136.0
40	yes	39	280	246	34.2
41	no	18	16	137	8.0
42	no	0	7	101	3.4
43	yes	148	328	267	01.3
44	yes	76	280	490	76.9
45	no	4	7	4.0	6.8
46	no	17	16	144	0.1
47	yes	100	172	27.0	342.0
48	yes	133	312	228	30.0
49	yes	80	344	288	49.0
50	yes	30	30	240	117.9

Reference : Educational Babylon Hospital for Women and Children .

Table (3.5) Mahalanobis and Cook distance (n=50)

No.	Before		After	
	Mahalanobis	Cook	Mahalanobis	Cook
1	11.00246	0.00804	22.70231	0.82894
2	1.27600	0.07600	1.03690	0.00000
3	0.83999	0.04003	0.83827	0.00100
4	6.04798	0.03984	4.79790	0.00119
5	3.34130	0.02118	3.12448	0.00300
6	0.71491	0.03962	0.72200	0.00006
7	3.18741	0.09678	2.02039	0.00006
8	1.17377	0.07449	1.13489	0.00074
9	4.20870	0.02880	4.47794	0.00079
10	8.04883	0.06991	8.37947	0.04038
11	0.00933	0.00880	0.03084	0.00000
12	2.47378	0.00100	2.41421	0.00078
13	3.49111	0.00842	3.80138	0.00006
14	3.02260	0.00621	3.07207	0.00006
15	1.30307	0.00432	1.20226	0.00009
16	9.91979	0.0116	9.30716	0.01477
17	7.90796	0.00009	6.0206	0.01822
18	1.29367	0.00460	1.21089	0.00088
19	1.30803	0.00418	1.23017	0.00083
20	2.12032	0.0109	2.49348	0.11222
21	1.32787	0.00462	1.28224	0.00002
22	1.27710	0.00989	0.89731	0.00008
23	1.00046	0.00346	1.42229	0.00071
24	7.47711	0.0148	7.27031	0.0107
25	1.37444	0.00382	1.28912	0.00091
26	1.08730	0.00283	1.48900	0.00090
27	9.77717	0.00000	9.09608	0.00826
28	1.09680	0.00089	1.07406	0.00002
29	10.72338	0.01314	13.72994	0.07390
30	4.14789	0.0104	3.70324	0.00063
31	1.13420	0.00060	1.08077	0.00000
32	1.02601	0.00310	1.08316	0.00011
33	1.39312	0.00419	1.32779	0.00007
34	2.30409	0.00023	2.68846	0.00002
35	11.99321	0.01148	9.03270	0.00842
36	9.72294	0.02810	9.30724	0.01047
37	1.72746	0.00278	1.03233	0.00087
38	1.37103	0.00416	1.20187	0.00004
39	0.76040	0.00191	0.70630	0.00002
40	0.17338	0.00094	4.90688	0.00002
41	0.90809	0.00840	0.94648	0.00034
42	1.10217	0.00924	1.14091	0.00066
43	6.84444	0.00089	0.13706	0.01728



٤٤	٥,٧٩٣٤٢	٠,٠٥٦٧٦	٦,٧٣٧١٣	٠,٠٠٥٢١
٤٥	٢,٠٧٦٤٩	٠,٠٠١٣٠	٢,٤٨٢٥٩	٠,١١١٣٩
٤٦	٠,٩٦٥٥١	٠,٠٠٩٠٠	٠,٩٥٨٣٢	٠,٠٠٠٣٢
٤٧	١,٠٣١٩٤٥	٠,٠٠٤٢١	١١,٩١٢٠٧	٠,٠٠٩٩٤
٤٨	٥,٥٦٠٨٧	٠,٠٠٢٧٢	٤,٢٤٢٠١	٠,٠١١١٦
٤٩	٤,٠١٦٦٩	٠,٠٠٠٩٣	٤,٢٨٥٨٥	٠,٠٠١١٨
٥٠	٢,١٤٧٣٠	٠,٠٢٧٠٢	٢,١٩٤٣٩	٠,٠٠٠٠٠

Figure (3.5) Serbert before (n=50)
Rescaled Distance Cluster Combine

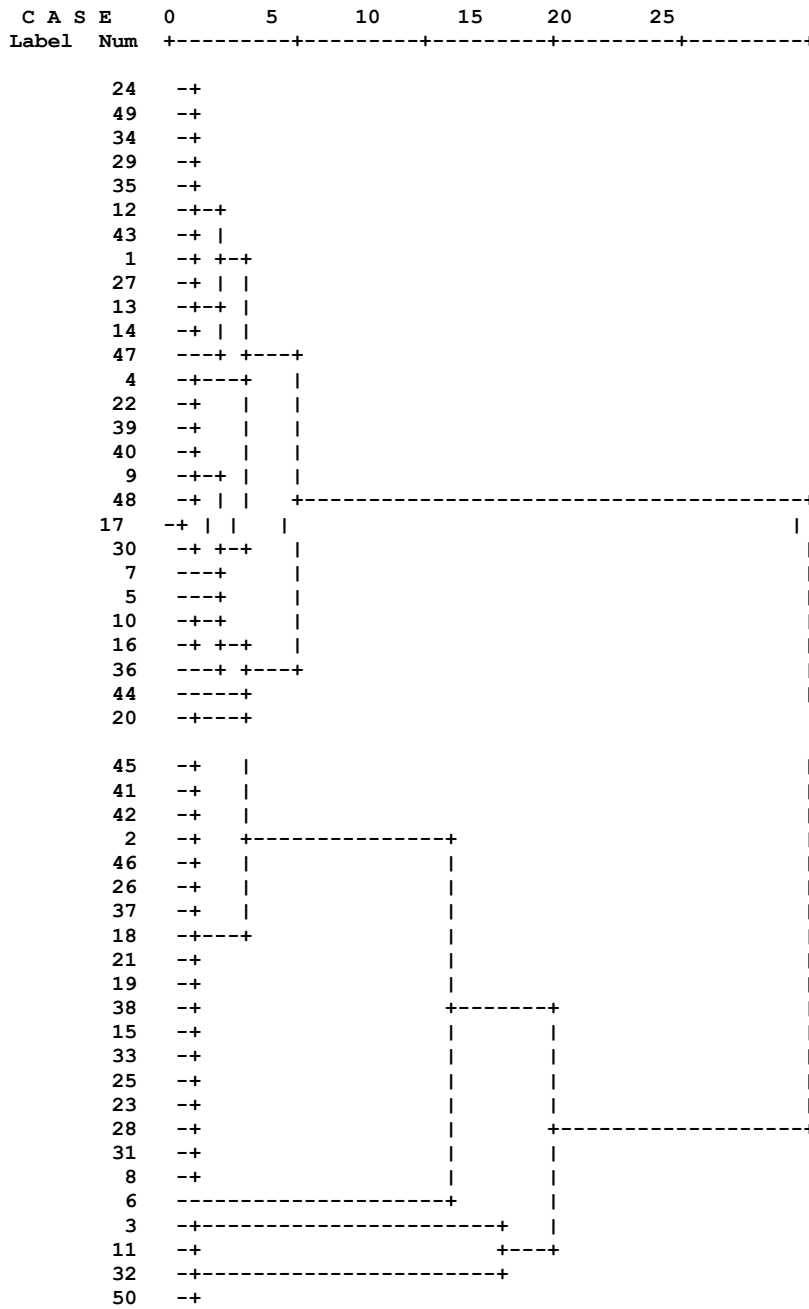




Figure (3.6) Adnan before (n=50)

Rescaled Distance Cluster Combine

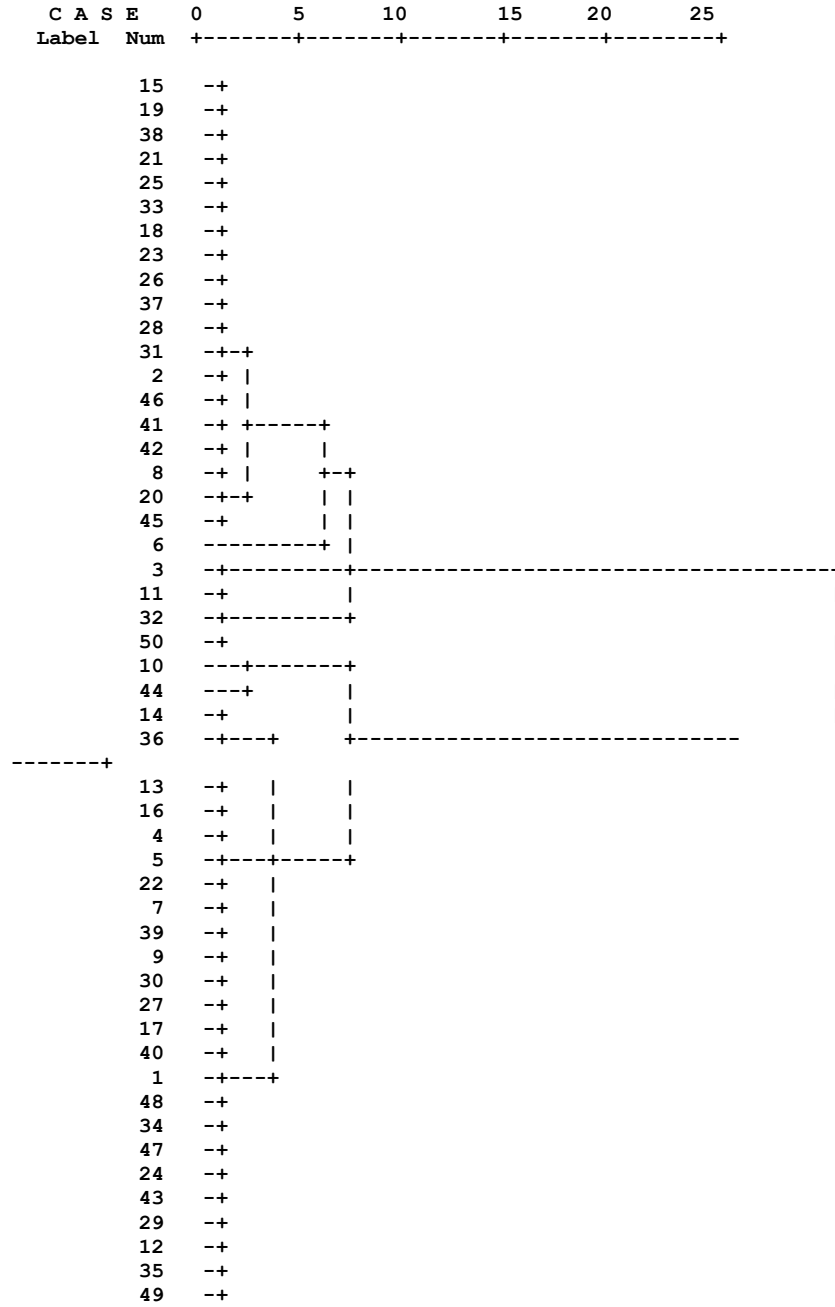




Figure (3.7) Serbert after (n=50)
Rescaled Distance Cluster Combine

C A S E	0	5	10	15	20	25
Label Num	+-----+-----+-----+-----+-----+					
25	--					
50	--					
18	--					
19	--					
26	--					
2	--					
8	--					
37	--					
34	--					
42	--					
23	--					
31	--					
33	--					
15	--					
28	--					
39	--					
21	--					
6	--					
32	--					
41	--					
11	--					
46	--					
38	--					
40	--					
9	--					
13	--					
30	--					
24	--					
3	--					
12	--					
49	--					
20	--					
22	--					
45	--					
7	--					
4	--					
27	--					
44	--					
5	--					
14	--					
16	--					
36	--					
10	+-----+-----+-----+-----+-----+					
47	--					
29	--					
43	--					
35	--					
17	--					
48	--					
1	+-----+-----+-----+-----+-----+					



Figure (3.8) Adnan after (n=50)
Rescaled Distance Cluster Combine

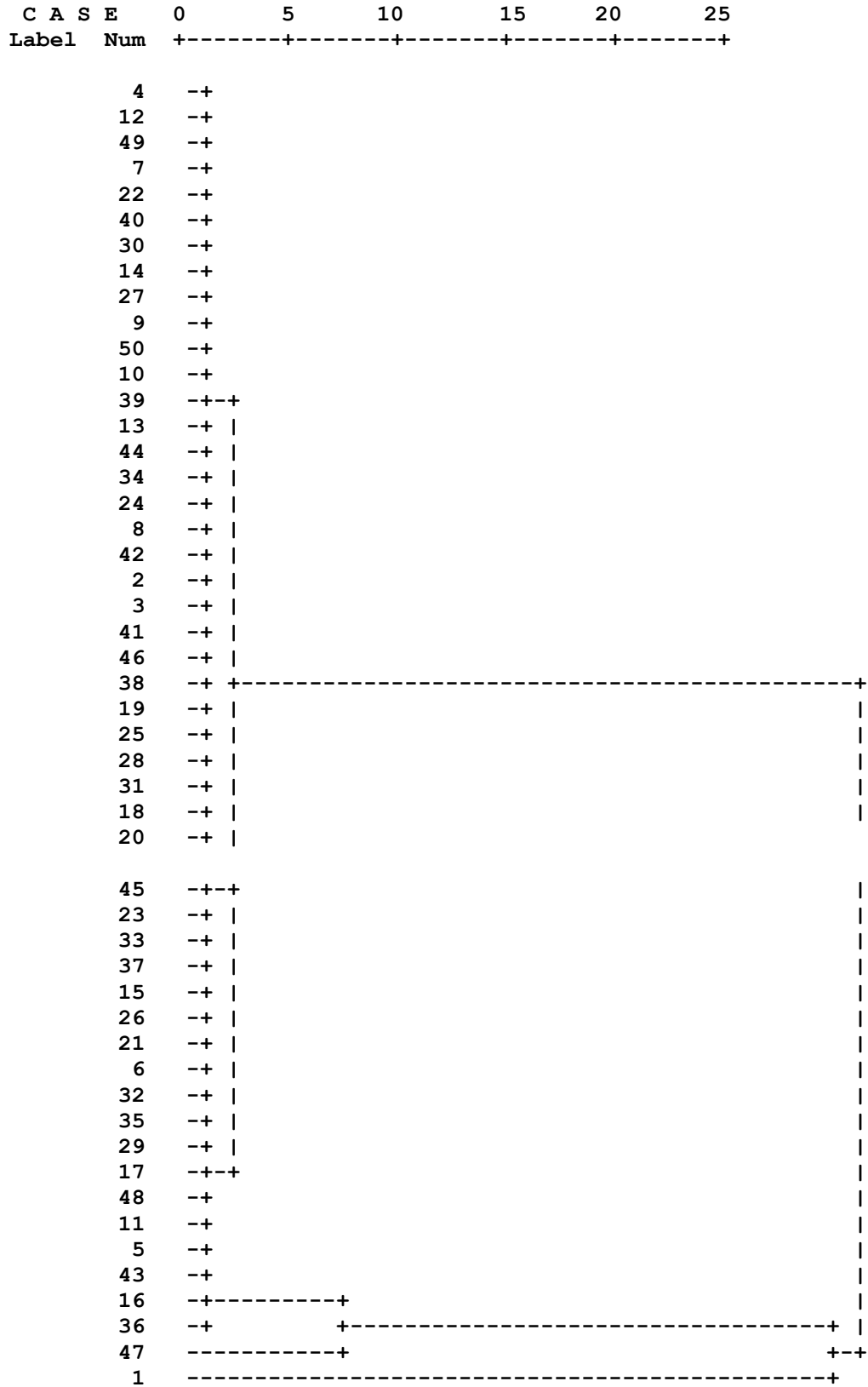




Table (3.6) below shows the summary for the methods where they are all compared with Mahalanobis distance ($\chi^2_{(5,0.05)}=11.4$), and Cook distance ($F_{(5,40,0.05)}=2.47$). Both methods can not detect any outliers in the two cases. Outliers are detected by Serbert and Adnan, depending on (ch) value. Differences are found between them for (before) case, and same results for the (after) case.

Mahalanobis and Cook have masking for all the adding outliers; but Serbert has only two in the No. (20,45); and Adnan has in the No. (10,20,35,45)

Mahalanobis and Cook did not have swamping; but Serbert has in the No. (17,29,43,47,48); and Adnan has in the No. (5,11,16,36,43,47,48).

Serbert has (0.23),(2.14) Std. Error Est. before and after cases, respectively; which are less than others.

Table (3.6) Summary (n=50)

case	method	ch	outliers	masking	swamping	Std. Error Est.
Before	none	-	-	-	-	0.26
	Mah.	-	none	-	-	0.26
	Cook	-	none	-	-	0.26
	Serbert	7.7	(3,6,8,11,15,19,21,23,25,28, 31,32,33, 38)	-	-	0.23
	Adnan	6.3	(2,3,6,8,11,15,18,19, 20,21,23,25,26,28, 31, 32,33,37, 38,41,42,45, 46)	-	-	-
After	none	-	-	-	-	3.32
	Mah.	-	-	1,10,20,35,45	-	3.32
	Cook	-	-	1,10,20,35,45	-	3.32
	Serbert	11.6	(1,10,17,29,35, 43,47, 48)	20,45	17,29,43, 47,48	2.14
	Adnan	8.4	(1,5,11,16,36, 43,47, 48)	10,20,35, 45	5,11,16,36,43,47 ,48	3.46

iii. (n = 150) :

The observations appear in (table 3.7); and adding (15) outliers for the No. of (10,20,35,48,65,70,85,90,100,108,115,125,133,140,148).

The results for Mahalanobis and Cook distances are shown in table (3.8); the dendrograms for Serbert and Adnan for the real observations are shown in figures (3.9),(3.10), respectively; and the dendrograms for the observations after adding the outliers are shown in figures (3.11),(3.12), respectively.



Table (3.7) Independent variables (n=150)

No.	Diseased	G.O.T.	G.P.T	Alk	T.S.B
١	yes	٥٥	١٢٩	٢٣٨	٣٤٢.٠
٢	yes	٢٩	٨٠	٧٢	٢٠.٥
٣	yes	٢٤	٢٥	١٨٠	٢١.٠
٤	yes	٢٢	٢٤٨	١٩٨	٤٧.٨
٥	yes	٥٠	٨٩	٣٧٠	٣١.٠
٦	yes	٢٧	٣٧	١٦٠	٣٢.٥
٧	yes	٥١	٢٧٠	٢٠٧	٧١.٥
٨	no	٥	٤	١٣٦	٥.٨
٩	yes	٦٢	٣١٠	٢٥٤	٢٤.٠
١٠	yes	٣٧	٢٦٢	٤٨١	٨١.٠
١١	yes	٣١	٥٠	١٩٩	٥١.٣
١٢	yes	٩٦	٣٣٢	٢٥٨	٨٣.٣
١٣	yes	٧٨	٣٣١	٣٤٨	٨٥.٥
١٤	yes	١١٠	٣١٨	٣٥١	٦٣.٣
١٥	no	١٥	١١	٩٠	٣.٤
١٦	yes	١٠٤	٣١٢	٢٤٨	٣٤٢.٠
١٧	yes	١٥٢	٣١٠	١٩٩	٦٥.٠
١٨	no	٦	٨	١٠٠	٣.٤
١٩	no	٩	٨	٩٢	٥.١
٢٠	no	٥	٥	٣٦	٨.٥
٢١	no	١٩	١٣	٨٨	٦.٨
٢٢	yes	٣٣	١٦٨	٢٤٣	٨٥.٥
٢٣	no	١٧	١٦	٦٩	٥.٣
٢٤	yes	٣٧	٨٠	٤٩٠	١٠٦.٠
٢٥	no	٩	٥	٨٧	٨.٣
٢٦	no	١٣	١٢	٦٣	٦.٨
٢٧	yes	٤٠	٤٤	٥١٠	٧٣.٥
٢٨	no	١٦	١٤	١٠٨	٨.٩
٢٩	yes	٢٠٠	٣٦٠	١٨٩	١٥٣.٠
٣٠	yes	١٠٠	٣٥٦	١٨٣	٨٢.٠
٣١	no	١٨	٢٠	٩٩	٦.٨
٣٢	yes	٤٠	٣٥	٢٤٣	٩٠.٠
٣٣	no	١٩	١٨	٧٨	٥.١
٣٤	yes	١٠٠	٢٣٢	٢٧٩	٢٠٢.٠
٣٥	yes	٩٠	٩٥	٥١٠	٦١.٠
٣٦	yes	٩٦	٢٧٢	٢٥٢	٣٤٢.٠
٣٧	no	١٥	١٤	٦٠	٥.٣
٣٨	no	٦	٨	٩٠	٨.٠
٣٩	yes	٨٠	٢١٦	٢٣٤	١٣٦.٠
٤٠	yes	٣٩	٢٨٠	٢٤٦	٣٤.٢
٤١	no	١٨	١٦	١٣٧	٨.٥
٤٢	no	٥	٧	١٥١	٣.٤
٤٣	yes	١٤٨	٣٢٨	٢٦٧	٥١.٣
٤٤	yes	٧٦	٢٨٠	٤٩٥	٧٦.٩
٤٥	no	٤	٧	٤٠	٦.٨
٤٦	no	١٧	١٦	١٤٤	٥.١
٤٧	yes	١٠٠	١٧٢	٢٧٠	٣٤٢.٠
٤٨	yes	١٣٣	٣١٢	٢٢٨	٣٥.٠
٤٩	yes	٨٠	٣٤٤	٢٨٨	٤٩.٥
٥٠	yes	٣٥	٣٥	٢٧٦	١١٧.٩
٥١	yes	٩٦	٣٠٦	٢٨٧	٣٧.٦
52	yes	٣١	٣٩	١٩١	٢٨.٠
53	yes	٢٥	٢٠	١٤٧	٤٨.٠
٥٤	yes	٢٩	٩٤	٣٦٧	٢٥.٠
٥٥	no	٥	٤	١١٥	٣.٥
٥٦	no	١٧	١٠	١٢٢	٤.٠
٥٧	no	١١	٤	٩٦	٣.٣
٥٨	no	٥	٥	١١٤	٣.٤
٥٩	yes	٦٥	٥٠	٣٩٨	١٠٩.٤
٦٠	yes	٢٥	١٧٦	٢٩٧	٧٧.٠
٦١	no	١١٠	٤	١٠٠	٣.٣
٦٢	no	٦	٩	١١٧	٨.٥
٦٣	yes	٥٠	٤٨	١٩٦	٢٠.٣.٠
٦٤	yes	٤٨	٤٨	١٨٦	٢٠.٣.٠



٦٥	yes	٧٠	٨٨	٩٠٠	٦٠٠
٦٦	no	١٣	٤	١٢٧	٨٠
٦٧	yes	١٢٤	٣٦٨	١٩٨	٨٣٠
٦٨	yes	٥١	٢٦٤	٢١٩	١٠٧٠
٦٩	yes	٢٩	٢٦	١٥٠	٥٨٠
٧٠	no	٩	٧	٩٤	٨٣
٧١	yes	٢٥	٣٤	٥٢٥	٩٨٠
٧٢	yes	٧٤	٢٥١	٥١٧	٢٠٥٠
٧٣	yes	٥٠	٣٥٠	٤٩٦	٢٢٥٧
٧٤	yes	١٢١	٢٨٢	٤٠٥	٨٧٠
٧٥	no	٨	٨	٩٤	٠٠
٧٦	yes	٢٥٠	٣٥٠	٤٩٦	٢٠٠٠
٧٧	yes	٢٢٤	٣٠٤	٢٩١	٢٠٥٢
٧٨	no	٩	٨	٨١	٠٤
٧٩	no	١١	٧	٦٩	٠٨
٨٠	yes	٤٤	١٣٦	٣٠٦	١٣٧
٨١	no	٨	١٦	١١٤	٧٧
٨٢	no	٢٥	٩	٥٥	٠٥
83	no	٨	١٠	١٥٦	٠٦
٨٤	no	٢٧	٩	١٢٦	٠٩
٨٥	yes	١٤٤	١٨٤	١٠٥	١٣٨٠
٨٦	no	١٥	٤	١٣٢	٥٩
٨٧	no	٩	٩	١٠٥	٨٠
٨٨	yes	١٣٥	٢٤٠	٢٨٠	٥١٣
٨٩	no	٨	١٢	١٢٣	٦٨
٩٠	yes	١٢٨	٤٤	٢٠٠	٢٩٠
٩١	yes	١٤٨	٢٥	١٨٩	٢٠٥
٩٢	no	١٠	١٤	١١٤	١٣٦٠
٩٣	yes	٣٤	٣٤	٤٢	١٨٠
٩٤	yes	٢٥٠	٤٢٨	٢٤٦	٢٧٣
٩٥	yes	١١٤	٢٦٤	٢٢٢	٤٨٠
٩٦	no	١٧	٨	٥٨	٥٢
٩٧	no	١٥	١٥	٧٨	٥٣
٩٨	no	١٥	٤	١٢٠	٣٠
٩٩	yes	٥٠	١٧٦	٢٩١	٣٨٠
١٠٠	no	٥	٥	١٠٥	٣٠
١٠١	no	١٧	٧٤	٩٣	٨٦
١٠٢	no	١٥	٥	١٢٩	٥٨
١٠٣	no	١٨	١٩	١٠٥	٣٨
١٠٤	no	١٣	٧	١٢٠	٨٠
١٠٥	no	٨	٩	٨٤	٨٠
١٠٦	no	١٩	٥	١٠٢	٥١
١٠٧	no	١٠	٢٠	١١٧	٨٠
١٠٨	yes	٦٠	٧٢	٩٦	٣٢٠
١٠٩	yes	٨٢	١٣٢	١١٢	٣٨٧
١١٠	yes	٤١	٧٢	١٠٥	١٩٣
١١١	yes	١٠٤	٢٧٠	٣٠٠	٧١٨
١١٢	no	١٥	٥	١٢٠	٨٠
١١٣	no	٨	١٠	١٢٩	٥٨
١١٤	no	٩	٤	١٤٠	١٥٤
١١٥	no	٦	٥	٧٢	١٤٣
١١٦	no	١٣	١٨	١٢٠	١١٠
١١٧	yes	١٢٠	٣٣٤	٢٥٠	٥١٠
١١٨	yes	٦٨	٨٨	٢٦٤	٢٠١
١١٩	No	١٧	١٨	٩٠	٥٣
١٢٠	yes	١٢٥	٢٥٦	٤٢٠	٢٨٨
١٢١	no	٨	٨	١٢٣	٩٨
١٢٢	no	٥	١٢	٧٢	١٣٣
١٢٣	yes	١١٢	٣٠٤	٣٥٩	٢٥٠
١٢٤	yes	٧٠	٣١٢	٣٦٠	٤٥٠
١٢٥	yes	٤٧	٣٥٢	٢٧٦	١٧٠٥
١٢٦	no	٨	٨	٥١	٣٠
١٢٧	yes	٤١	٤١٦	٢٢٨	٢٢٢٠
١٢٨	no	٦٠	٢٦	٢٩٨	٨٠
١٢٩	no	٥	٥	١٢٩	٨٠



١٣٠	yes	٨٥	٤٢٤	٣٩٠	١١٧٠
١٣١	yes	٣٥	١٢٠	٢٩٠	٣٨٠
١٣٢	no	١٠	١٨	١٢٠	٨٠
١٣٣	yes	٣٥	٨٨	١٩٠	٣٨٠
١٣٤	yes	١٠٤	٤٠٠	٢١٠	٣٦٨
١٣٥	yes	١٢٥	٤٣٢	٢٠٧	٥٣٠
١٣٦	yes	٣٣	٣٢٨	٢٦٤	١٨٠
١٣٧	no	٤	٤	٩٠	٨٠
١٣٨	no	١٩	٩	١٥٠	١٠٢
١٣٩	no	١٠	١٠	٥٠	١٣٣
١٤٠	no	٨	٦	٨٥	١٣٦
١٤١	no	٩	٥	٦٦	٦٨
١٤٢	no	٨	٧	١٠٢	٥١
١٤٣	yes	٣٥	٣٤	١٢٠	٢٩١
١٤٤	no	١١	٥	٩٠	٥١
١٤٥	yes	٨٠	٢٣٢	٢٢٥	٦٦٣
١٤٦	no	٨	٩	١١١	٦٨
١٤٧	yes	٣٥	٣٠٤	١٥٠	٢٩٤
١٤٨	yes	٥٢	٣٠	٩٠	٥٣٠
١٤٩	yes	١٠٠	٢٨٠	٤١٩	١٨٩
١٥٠	yes	٤٧	٢٠٠	٤٣٠	٢٠٥

Reference : Educational Babylon Hospital for Women and Children .

Table (3.8) Mahalanobis and Cook distance (n=150)

No.	Before		After	
	Mahalanobis	Cook	Mahalanobis	Cook
١	٢١,٨٩٧٦٨	٠,٠٠١٠٦	١٧,٢٠٧٨٤	٠,٠٠٠٠٣
٢	١,٠٠٩٦٢	٠,٠١٦٠٩	٠,٩٦٢١٠	٠,٠٠٠٠٩
٣	٠,٥٥٣١٩	٠,٠١٠٦٨	٠,٥٧٢٣٧	٠,٠٠٠٠٢
٤	٤,٥١٢٠٩	٠,٠١٠١٩	٤,٢٣٩١٢	٠,٠٠٠٠١
٥	٣,٠٣١٥٥	٠,٠٠٦٠٩	٣,٥٦٥٨٠	٠,٠٠٠٠٠
٦	٠,٣٥٠٢٦	٠,٠٠٨٩٨	٠,٣٢٣٤٧	٠,٠٠٠٠٢
٧	٢,٨٧٨٠٩	٠,٠٠٣٠٦	٣,١٦٣٤٢	٠,٠٠٠٠٥
٨	٠,٨٨٨٦٥	٠,٠٠١١٩	٠,٨١٠١٧	٠,٠٠٠٠٣
٩	٤,٥٠٩١٢	٠,٠٠٢٠٩	٤,٧١٩٨٣	٠,٠٠٠٠٩
١٠	٧,٥٤١٢٣	٠,٠٠٠٩١	٢١,٧٣٤٢٨	٠,٥٠٣٦٤
١١	٠,٣٨٩١٦	٠,٠٠٦٨٧	٠,٤٣٢٩٠	٠,٠٠٠٠١
١٢	٢,٨٩٤٠١	٠,٠٠٠٠٠	٣,٣٦٨٧١	٠,٠٠٠١٦
١٣	٣,٥٠٧١٣	٠,٠٠٠٤٩	٤,٠٢١٩٨	٠,٠٠٠٠١
١٤	٢,٩٥٩٧٦	٠,٠٠٠٦٠	٣,٣٣٩١٨	٠,٠٠٠١١
١٥	٠,٨٨٦٤٤	٠,٠٠٠٨٥	٠,٧٨٠٦٩	٠,٠٠٠٠٧
١٦	١٨,٧٧٠٢٤	٠,٠٠٣٠٩	١٥,١٤٣٠٤	٠,٠٠٠١٤
١٧	٥,٧٥٧٨٣	٠,٠٠٠٠٥	٣,٦٧٠٤١	٠,٠٠٠٨٧
١٨	٠,٩٣٧٩٩	٠,٠٠٠٨٠	٠,٨٥١١٩	٠,٠٠٠١٠
١٩	٠,٩٢٥٤٦	٠,٠٠٠٧٧	٠,٨٣٧٧٢	٠,٠٠٠٠٨
٢٠	١,٥٩٦١٥	٠,٠٠٠٣٢	٢٥,٦٧٥٥٤	٠,٣٦٨٩٠
٢١	٠,٨٦٥٧٨	٠,٠٠٠٩٥	٠,٧٣٣٥٠	٠,٠٠٠٠٦
٢٢	١,١٦٢٤١	٠,٠٠٣٥١	١,١٤١٦٣	٠,٠٠٠٠٠
٢٣	١,٠٤١٢١	٠,٠٠٠٧٩	٠,٩١٢٢٣	٠,٠٠٠٠٦
٢٤	٧,٨٨٠٨١	٠,٠٠١٩٢	٨,٩١٢٤٧	٠,٠٠٠٣٩
٢٥	٠,٩٥٧٩٢	٠,٠٠٠٧٣	٠,٨٦٣٣٨	٠,٠٠٠٠٨
٢٦	١,١٣٠٨٢	٠,٠٠٠٦٥	١,٠١٦٨٧	٠,٠٠٠٠٦
٢٧	٩,٦٦٩١١	٠,٠٠٥٢١	١١,١٢٩٥٠	٠,٠٠٠٤٣
٢٨	٠,٧٢٢٧٤	٠,٠٠١١٠	٠,٦٣٦١٩	٠,٠٠٠٠٧
٢٩	١٢,٠٩٨٥٥	٠,٠٠١٠٧٤	٦,٨٣٠٦١	٠,٠٠٢٣٦
٣٠	٤,٧٩٠١٣	٠,٠٠٠٢٢	٥,٢٧٨١٦	٠,٠٠٠٤٧
٣١	٠,٧٤٨١٧	٠,٠٠١١٠	٠,٦٥٠٢٨	٠,٠٠٠٠٦
٣٢	١,٦٣٩٤٤	٠,٠٠٠٩٣	١,٦٨٢٦٨	٠,٠٠٠٠١
٣٣	٠,٩٤٠٠٠	٠,٠٠٠٩١	٠,٨٠٧٥١	٠,٠٠٠٠٥
٣٤	٤,٦٢١٧١	٠,٠٠٠٢٠	٣,٧٧٥٤٩	٠,٠٠٠٠٨
٣٥	٩,٣١٥٠٥	٠,٠٠٠٢٠	٨,٣٠٢٧٥	٠,١٩٠٨١



٣٦	١٨,٧٨٤٦٨	٠,٠١٩١٦	١٤,٩٤٩١٦	٠,٠٠٠٠٧
٣٧	١,١٠٧٧٨	٠,٠٠٠٦٧	١,٠٣٢٨٣	٠,٠٠٠٠٦
٣٨	٠,٩٧٤٤٢	٠,٠٠٠٧٥	٠,٨٨٤٩٨	٠,٠٠٠٠٩
٣٩	١,٥٦٩٤٠	٠,٠٠٠٧٥	١,٤١٥٣١	٠,٠٠٠٠٥
٤٠	٤,٤٨٦٣٤	٠,٠٠٠٤٦٠	٤,٣٨٥٧٢	٠,٠٠٠٠٢
٤١	٠,٦٢٩٤٤	٠,٠٠٠١٤٩	٠,٥٧٣٦١	٠,٠٠٠٠٨
٤٢	٠,٩٢٦٦٤	٠,٠٠٠١٤٦	٠,٨٤٦٩٧	٠,٠٠٠١٤
٤٣	٥,١٣٨٨٦	٠,٠٠٠٣٧	٣,٨٧٣٢١	٠,٠٠٠٠٦٤
٤٤	٥,٧٣٣٥٦	٠,٠٠٠٣٥٦	٦,٤٣٢٥٩	٠,٠٠٠٠٥
٤٥	١,٥٥٥٠٩	٠,٠٠٠٣٤	١,٤٦٤٢٧	٠,٠٠٠٠٨
٤٦	٠,٦٦٧٦١	٠,٠٠٠١٥٦	٠,٦١٨٥٤	٠,٠٠٠٠٩
٤٧	٢,٠١٩٣٤٩	٠,٠٠٠٦٣٤	١٥,٦٣٢٨٩	٠,٠٠٠١٠
٤٨	٤,٦٤٢٤٧	٠,٠٠٠٠٢٣	٢٨,٧٤١٩١	٠,٦٠٢٣٦
٤٩	٤,٣٢٣٣١	٠,٠٠٠٠٠١	٤,٧٨١٣٣	٠,٠٠٠٠١٠
٥٠	٢,٩١٢٢٩٠	٠,٠٠٠١٠٦٠	٢,٩٤٩٩٧	٠,٠٠٠٠٠
٥١	٢,٩٤٨٨٤	٠,٠٠٠٠١٤	٣,٦٥٤٩٣	٠,٠٠٠٠٦١
52	٠,٤٣٢٦٨	٠,٠٠٠٠٨٤٠	٤,٧٨١٣٣	٠,٠٠٠١٠
53	٠,٦٤٣٦٤	٠,٠٠٠١١٧٥	٠,٥٣٩٥٣	٠,٠٠٠٠٢
٥٤	٣,٢٥٧٧٦	٠,٠٠٠٠٨٢٠	٣,٤٥١٤٤	٠,٠٠٠٠٢
٥٥	٠,٩١٦٢٠	٠,٠٠٠٠٩١	٠,٨٢٩٦٨	٠,٠٠٠٠١١
٥٦	٠,٧٣٤٧٥	٠,٠٠٠١١٩	٠,٦٥٣٥٤	٠,٠٠٠٠٨
٥٧	٠,٩٠٨٤٧	٠,٠٠٠٠٧٨	٠,٨١٥٢٠	٠,٠٠٠٠٨
٥٨	٠,٩١٥٣٤	٠,٠٠٠٠٩٠	٠,٨٢٨٢٦	٠,٠٠٠٠١١
٥٩	٥,٤٧٤٠١	٠,٠٠٠٠٤٦٦	٦,٣٢٩١٣	٠,٠٠٠٠٠
٦٠	٢,١٥٢٧٨	٠,٠٠٠٠٣٦٩	١,٩٢٨٥٢	٠,٠٠٠٠١
٦١	٨,٧٣٠٢١	٠,٠٠٠١٨٥٣	٤,٥٣٢٠٦	٠,٠٠٠٠٤
٦٢	٠,٨٤٣٢٩	٠,٠٠٠٠١٠٤	٠,٧٦١٣٩	٠,٠٠٠٠١١
٦٣	٧,٧١٠١١	٠,٠٠٠٢٠٠٧	٥,٩٨٩٩١	٠,٠٠٠٠٤
٦٤	٧,٥٥٦٥٥	٠,٠٠٠٢١٨٩	٥,٩٧٩٢٠	٠,٠٠٠٠٤
٦٥	٤,٠٨٠١٠٦	٠,٠٠٠١٨٠٧	١,٦٦٩٢٤	٠,٠٠٠٠٩٩
٦٦	٠,٧٥٩٣١	٠,٠٠٠٠١١٨	٠,٦٩٤٤٣	٠,٠٠٠٠٩
٦٧	٥,٠٤٥٧٤	٠,٠٠٠٠٠٧	٠,٦٩٤٤٣	٠,٠٠٠٠٩
٦٨	٢,٨٥٩٣٠	٠,٠٠٠١٨٩	٣,٠١٢٢٦	٠,٠٠٠٠٣
٦٩	٠,٧٠٦٧٨	٠,٠٠٠١١١٨	٠,٥٥٩٨٦	٠,٠٠٠٠٣
٧٠	٠,٩٠١٩٢	٠,٠٠٠٠٨١	١٨,٤٣٩٤٤	٠,٤٣٩٨٢
٧١	١١,٢٨٠٨٤	٠,٠٠٠٥٥٥	١٢,٥١٣١٠	٠,٠٠٠٠٩٦
٧٢	٨,٤٨٠٩٧	٠,٠٠٠١٥٩٧	٩,١١٤٥٥	٠,٠٠٠٠٣٣
٧٣	١٢,٦٨٨٦١	٠,٠٠٠٣٩٤٧	١١,٥٠٦٦٢	٠,٠٠٠٠٨٨
٧٤	٣,١٧٩٥٤	٠,٠٠٠١٧٥	٣,٥٨١٧٨	٠,٠٠٠٠٨
٧٥	٠,٩٥٧٥٤	٠,٠٠٠٠٧٤	٠,٨٧٠١٣	٠,٠٠٠٠٩
٧٦	٢,٥٢٣٩٢	٠,٠٠٠٢١٨١٢	١٤,٧٨٠٩٣	٠,٠٠٠٢٧٣
٧٧	١٦,٩٩٢٨٤	٠,٠٠٠٤٦١٥	٩,٢٥٣٠١	٠,٠٠٠٢٧٢
٧٨	١,٠٣٤٨٢	٠,٠٠٠٠٦٤	٠,٩٤٢٢١	٠,٠٠٠٠٨
٧٩	١,١٢٣٢٤	٠,٠٠٠٠٥٧	١,٠١٦٦١	٠,٠٠٠٠٧
٨٠	١,٦٠٣٧٩	٠,٠٠٠٥٠٩	١,٧٢٢٨٦	٠,٠٠٠٠١
٨١	٠,٧٩٥٣٦	٠,٠٠٠١٠٩	٠,٧١٨٨٧	٠,٠٠٠٠١٠
٨٢	١,٣٤٣٧٣	٠,٠٠٠٠٧٢	١,٠٦٨٩٩	٠,٠٠٠٠٤
83	٠,٨٩٦٥٠	٠,٠٠٠١٥٩	٠,٨٣٠٦٤	٠,٠٠٠٠١٤
٨٤	٠,٨٤٦٧٨	٠,٠٠٠١٤٨	٠,٦٨٦١٣	٠,٠٠٠٠٦
٨٥	٨,٥٤٦٩٨	٠,٠٠٠٨٠٤	٣,٥٥٦٧٨	٠,٤٩٢٣٦
٨٦	٠,٧٦٤٣٩	٠,٠٠٠١٢٥	٠,٧٠٠٦٢	٠,٠٠٠٠٩
٨٧	٠,٨٣٢٧٧	٠,٠٠٠٠٩٣	٠,٧٥٢٢٠	٠,٠٠٠٠٩
٨٨	٣,٧٤٠٨٥	٠,٠٠٠٠٢٥	٢,٣٦٣٩٣	٠,٠٠٠٠٣٤
٨٩	٠,٧٨٩٧٩	٠,٠٠٠١١٤	٠,٧١٦٢٥	٠,٠٠٠٠١٠
٩٠	٨,٩٠٦٥٧	٠,٠٠٠٣٣٠١	١٣,٩٢٢١٨	٠,١٩١٧٨
٩١	١٤,٠٧٢٤٢	٠,٠٠٠٥٧٥٨	٧,٩٤٦١٣	٠,٠٠٠٢٢٣
٩٢	٤,٤٧٧١٨	٠,٠٠٠١٠٧٥	٣,٤٦٥٩١	٠,٠٠٠٠٤٢
٩٣	١,٤٩١٤٦	٠,٠٠٠٢٥٣٣	١,١١٧٦٢	٠,٠٠٠٠١٥
٩٤	٢٢,٧٧٠٣٤	٠,٠٠٠٤٧٢٥	١٣,٨٢٢٨٣	٠,٠٠٠٠٨٤
٩٥	٢,٤٨٥٦٠	٠,٠٠٠٠٩٩	١,٩٠٩٦٣	٠,٠٠٠٠٢٧
٩٦	١,٢٠٤٥٥	٠,٠٠٠٠٦٢	١,٠٤١٩٨	٠,٠٠٠٠٥
٩٧	٠,٩٥٨٠٠	٠,٠٠٠٠٨١	٠,٨٤٩٥٠	٠,٠٠٠٠٦
٩٨	٠,٧٩٦٠٠	٠,٠٠٠١٠٨	٠,٧١٤٣٥	٠,٠٠٠٠٨
٩٩	٠,٩٩٧١٨	٠,٠٠٠٢٤٦	١,٢٠٣٨١	٠,٠٠٠٠١



1.0	.943.7	.000.81	٢.141٧٥	.٠٣٩٢٥
1.1	.9٧٣٣1	.00٠٢1٢	.9٦1٢٩	.000.٨
1.2	.٧٥٧1٥	.00٠1٢٢	.٦٨٩٧٨	.000.9
1.3	.٧٤٠.٤٤	.00٠11٢	.٦٤٥٥٤	.000.٧
1.٤	.٧٤٧٢٠	.00٠11٢	.٦٧٥٧٨	.000.9
1.٥	.9٨.٦1	.000.٧٤	.٨٩.1٦	.000.9
1.٦	.٨٤٤٧٥	.000.9٨	.٧1٦.1	.000.٦
1.٧	.٧٣٣1٤	.00٠1٢٠	.٦٦٣٤٤	.000.9
1.٨	1.٢.٣٥٨	.0٠1٣٨1	.٨٩1٢٦	.0٠٣٢1٢
1.9	1.٦٧٤٥٤	.0٠1.٣1	.٧٢٢٧٠	.000.1٨
11.٠	.٥٨٣٦٢	.0٠1.9٨	.٣٩.11	.000.٧
111	1.٦.1٥1	.000.٠٢	1.٧٥.٠1	.000.1٠
11٢	.٧٥٢.٠٠	.00٠11٣	.٦٧٤٣٥	.000.٨
11٣	.٧9٨٣.٠	.00٠11٨	.٧٢٧٣٢	.000.11
11٤	.٧٧٥.٠٢	.00٠1٣٨	.٧٢.٨٠	.000.1٢
11٥	1.1٢٧1٤	.000.٦٤	11.1٣٤٤٨	.1٥٧19
11٦	.٦٦9٧٢	.00٠1٢٥	.٦٠٤٨٢	.000.9
11٧	٣.٧٧٥٢٢	.000.٠٠	.٦٠٤٨٢	.000.9
11٨	1.٤٣٦1.٠	.00٠٦٦.٠	1.٣٣٥٢٨	.000.٦
119	.٨٣٤99	.000.9٧	.٧٣.٢٤	.000.٦
1٢.٠	٥.٥٢11٤	.000.٧9	٥.٣9٤٦٨	.000.19
1٢1	.٧9.9٥	.00٠11٢	.٧1٨9٦	.000.11
1٢٢	1.1٣٦٤٦	.000.٧٠	1.٠٤11٧	.000.9
1٢٣	٤.1٦٢٤٦	.000.٢٠	1.٠٤11٧	.000.9
1٢٤	٤.1٧٨٦٧	.000.٠1	٤.19٦٨٣	.000.1٧
1٢٥	٨.٤٨9٥1	.000.٨1	٣.٣1٥٢9	.0٠٦٨.٧
1٢٦	1.٣٤٥٧٧	.000.٤٣	1.٢٤٧٨٦	.000.٧
1٢٧	1٦.٨99٣٣	.00٠٧٢٤	1.٢٤٧٨٦	.000.٧
1٢٨	٣.٤1٨٢.٠	.00٠1٨9٢	٣.٤9٥.٧	.000.٢9
1٢9	.٨٦٤٥٨	.00٠11٣	.٧٨٣9٦	.000.1٢
1٣.٠	٧.٢٨٨٦٣	.00٠1٢٤9	٧.٨٥٧.9	.000.٠٠
1٣1	1.٠٠٦٦٦	.00٠٤٤٨	1.1٦٤٥.٠	.000.٠٠
1٣٢	.٧٢9٢٢	.00٠1٢٠	.٦٦.٤٢	.000.1٠
1٣٣	.٠٨٨٣1	.00٠٤٨1	٧.٤٦٨٦٧	.0٠٤٧٨.٠
1٣٤	٧.٣11٨٢	.000.٠٠	٧.9٠1٢٦	.000.٧٣
1٣٥	٨.٣1٢٥9	.00٠11٧	٨.٧9٤٥1	.00٠11٧
1٣٦	٨.٢1٦٤٨	.00٠٤٧٢	٧.٦٠٦٧9	.000.٠1
1٣٧	1.٠٢٢٢9	.000.٧٠	.9٢٦9٨	.000.1٠
1٣٨	.٦9٢٣٤	.00٠1٦٨	.٦٥٢19	.000.9
1٣9	1.٣٢٢1٦	.000.٥٧	1.٢٠٤٨1	.000.٧
1٤.٠	.9٧٤٣٥	.000.٧٧	٥.٧٧٢٨٥	.0٠٢91٧
1٤1	1.1٥1٢٢	.000.٥٥	1.٠٤٥٨٢	.000.٨
1٤٢	.٨٨٧1٥	.000.٨٤	.٨.٣٥٤	.000.9
1٤٣	.٥٥9٨٦	.00٠11٧٧	.٣٥1٦٥	.000.٥
1٤٤	.9٢9٦٧	.000.٧٥	.٨٣٣1٦	.000.٨
1٤٥	.٨٤٨٧9	.00٠1٢٣	1.٠٠٣٢٢	.000.٧
1٤٦	.٨٣٢٦1	.000.9٧	.٧٥٣9٧	.000.1٠
1٤٧	٧.٠٥٧٤.٠	.0٠1٤1٣	٧.٢٧٣٦9	.000.1٦
1٤٨	1.٦٣٤٧٥	.00٠19٣٤	.٨٣.٣1	.0٠٣1.٣
1٤9	٥.٠٥٣9٠	.000.٣٨	٥.٢٨٦.٢	.000.٦
1٥.٠	٥.1٦٤٥.٠	.00٠1٢9	٥.1٤٥٥٤	.000.٣



Figure (3.9) Serbert before (n=150)

Rescaled		Distance	Cluster	Combine		
CASE	0	5	10	15	20	25
Label	Num	+-----+-----+-----+-----+-----+				
55	--					
58	--					
33	--					
15	--					
142	--					
25	--					
105	--					
140	--					
144	--					
23	--					
38	--					
75	--					
18	--					
97	--					
100	--					
19	--					
57	--					
70	--					
79	--					
141	--					
96	--					
139	--					
26	--					
82	--					
37	--					
115	--					
78	--					
122	--					
137	--					
42	--					
116	--					
84	--					
114	--					
83	--					
56	--					
107	--					
102	--					
132	--					
86	--					
81	--					
129	--					
98	--					
28	--					
104	--					
103	--					
112	--					
89	--					
31	--					
121	--					
8	--					
66	--					
113	--					
62	--					
93	--					
21	--					
87	--					
119	--					
146	--					
106	--					
41	--					
46	--					
138	--					
101	--					
126	--					
2	--					



20	--+
45	--+
53	--+
148	--+
3	--+
61	--+
110	--+
69	--+
92	--+
6	--+
143	--+
108	--+
52	--+
59	--+
145	--+
7	--+
85	--+
40	--+
24	--+
150	--+
39	--+
95	--+
68	--+
136	--+
27	--+
9	--+
71	--+
11	--+
133	--+
32	--+
128	--+
109	--+
50	--+
118	--+
90	--+
91	--+
60	--+
99	--+
64	--+
131	--+
63	--+
22	--+
147	--+
54	--+
80	--+
4	--+
5	--+
29	--+
36	--+
44	--+
74	--+
127	--+
34	--+
123	--+
120	--+
135	--+
13	--+-----
10	--+-----
43	--+-----
149	--+-----
125	--+-----
14	--+-----
1	--+-----
51	--+-----
30	--+-----

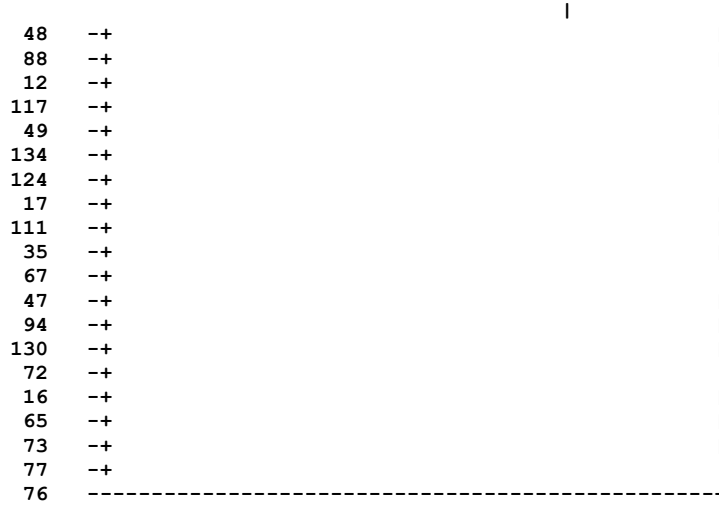


Figure (3.10) Adnan before (n=150)

Rescaled Distance Cluster Combine

CASE	0	5	10	15	20	25
Label Num	+-----+-----+-----+-----+-----+					
57	--					
70	--					
15	--					
18	--					
21	--					
142	--					
119	--					
100	--					
75	--					
144	--					
19	--					
33	--					
105	--					
137	--					
25	--					
140	--					
97	--					
93	--					
38	--					
23	--					
78	--					
58	--					
87	--					
55	--					
106	--					
146	--					
8	--					
56	--					
66	--					
113	--					
116	--					
104	--					
129	--					
89	--					
107	--					
121	--					
112	--					
98	--					
132	--					
2	--					
101	--					
86	--					
102	--					



81	--+
103	--+
28	--+
31	--+
62	--+
96	--+
141	--+
37	--+
82	--+
26	--+
79	--+
115	--+
122	--+
84	--+
114	--+
42	--+
41	--+
83	--+
46	--+
143	--+
148	--+
138	--+
110	--+
6	--+
69	--+
3	--+
53	--+
108	--+
61	--+
92	--+
126	--+
139	--+
20	--+--+
45	--+
11	--+
109	--+
133	--+
52	--+
72	--+
73	--+
50	--+ +-----+
118	--+
64	--+
91	--+
4	--+
90	--+
63	--+
128	--+
32	--+ +--+
147	--+
22	--+
131	--+
85	--+
39	--+
95	--+
5	--+
9	--+
30	--+
136	--+
7	--+--+
80	--+
60	--+
99	--+
54	--+
68	--+
145	--+
40	--+
44	--+
130	--+
77	--+
74	--+
94	--+
16	--+

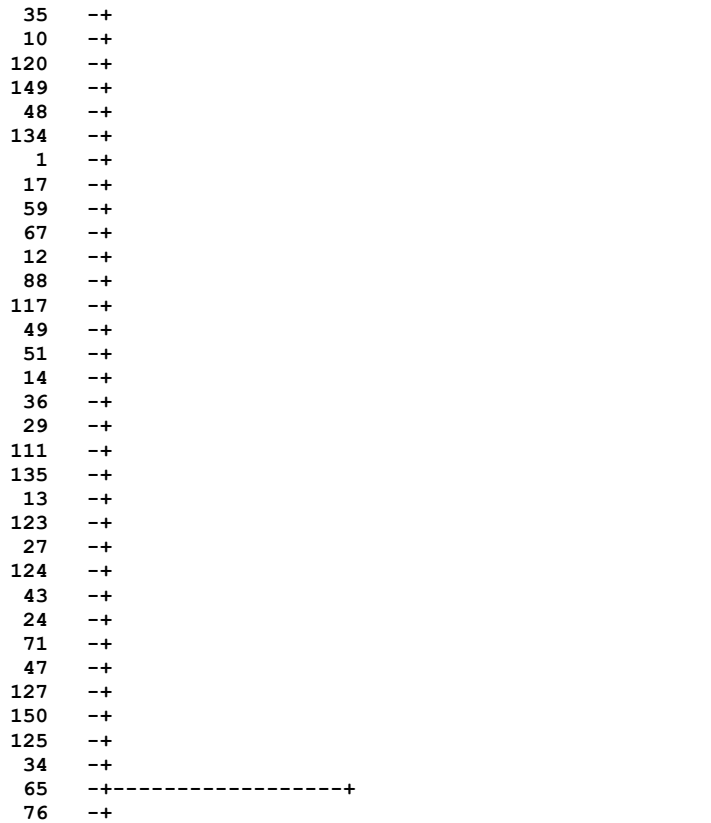
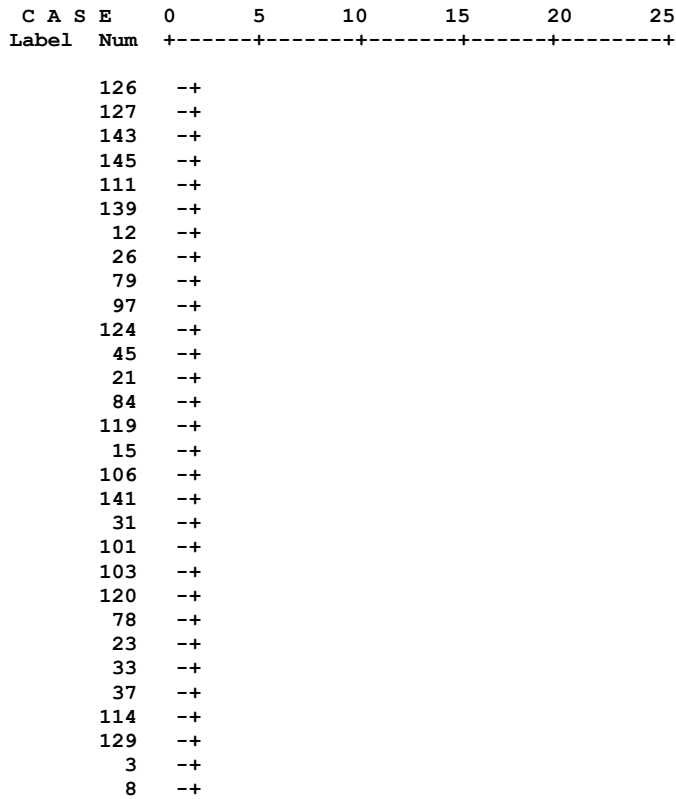


Figure (3.11) Serbert after (n=150)
Rescaled Distance Cluster Combine





81 --+
132 --+
53 --+
138 --+
6 --+
66 --+
67 --+
49 --+
52 --+
34 --+
69 --+
146 --+
107 --+
46 --+
116 --+
117 --+
86 --+
41 --+
74 --+
104 --+
137 --+
18 --+
102 --+
147 --+
87 --+
142 --+
14 --+
144 --+
118 --+
38 --+
112 --+
39 --+
98 --+
56 --+
75 --+
28 --+
57 --+
25 --+
105 --+
122 --+
123 --+
19 --+
62 --+
121 --+
55 --+
89 --+
58 --+
128 --+
113 --+
9 --+
7 --+
11 --+
83 --+
149 --+
16 --+
42 --+
68 --+
92 --+
115 --+
36 --+
32 --+
99 --+
40 --+
47 --+
63 --+
64 --+
4 --+
80 --+
13 --+
100 --+
110 --+
2 --+
96 --+

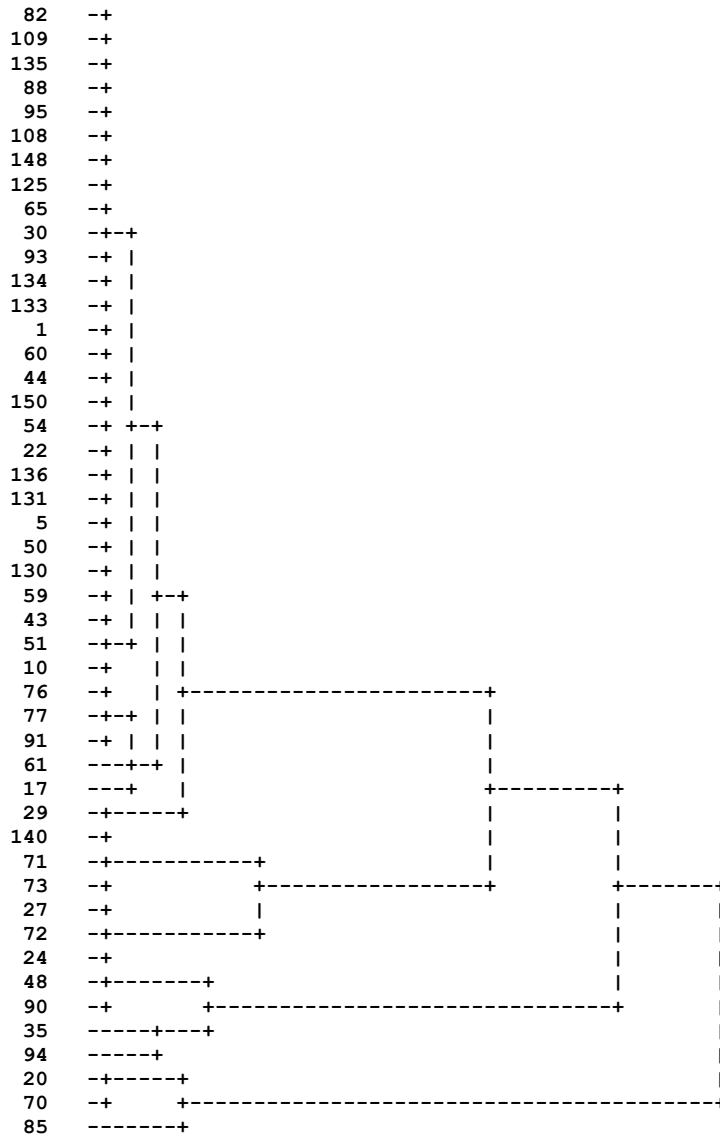




Figure (3.12) Adnan after (n=150)
Rescaled Distance Cluster Combine

C A S E 0	5	10	15	20	25
Label	Num	+-----+-----+-----+-----+-----+			
75	--				
137	--				
57	--				
19	--				
38	--				
90	--				
119	--				
106	--				
21	--				
105	--				
15	--				
144	--				
25	--				
8	--				
91	--				
41	--				
46	--				
114	--				
108	--				
31	--				
142	--				
18	--				
85	--				
148	--				
2	--				
103	--				
87	--				
28	--				
55	--				
98	--				
58	--				
146	--				
84	--				
62	--				
133	--				
81	--				
104	--				
56	--				
112	--				
113	--				
129	--				
143	--				
86	--				
110	--				
116	--				
117	--				
121	--				
89	--				
132	--				
66	--				
67	--				
102	--				
101	--				
107	--				
83	--				
109	--				
42	--				
138	--				
122	--				
123	--				
78	--				
97	--				
33	--				
96	--				
139	--				



20	--+
35	--+
126	--+
127	--+
93	--++
61	--+
82	--+
45	--+
79	--+
141	--+
26	--+
37	--+ +----+
23	--+
48	--+
69	--+
6	--+
92	--+ +-----+
3	--+
53	--+
11	--++
115	--+
65	--++
100	--+ +----+
125	----+
44	--+
76	--+-----+
130	--+
54	--+
60	--+
12	--+ +-----+
111	--+
136	--+
5	--+
1	--+
34	--+
49	--+
52	--+
59	--+
77	--+
9	--+
135	--+
40	--+
43	--+ +----+
68	--++
134	--+
99	--+
39	--+
50	--+
51	--+
4	--+
145	--+
80	--+
88	--+
30	--+
131	--+
7	--+ +-----+
22	--+
94	--+
29	--+
32	--+ +----+
128	--+
118	--+
64	--+
63	--+
147	--+
17	--+
95	--+
10	--+
124	--+
47	--+
14	--+
13	--+
150	--+



149	--+		
16	--+		
36	--++		
74	--+		
120	--+		
24	--+		
71	--+		
27	--+		
72	-----+-----		
73	-----+		
70	-----+-----		
140	-----+		

Table (3.9) below shows the summary for the methods , where they are all compared with Mahalanobis distance ($\chi^2_{(145,0.05)}=67.2$), and Cook distance ($F_{(5,45,0.05)}=2.21$) . Both of them can not detect any outliers in the two cases. Outliers are detected by Serbert and Adnan , depending on (ch) value . Differences are found between them for before and after cases .

Mahalanobis and Cook have masking for all the adding outliers ; but Serbert has in the No. (10,65,100,108,115,125,133,148) ; and Adnan has in the No. (20,35,48,65,85,90,100,108,115,125,133,148)

Mahalanobis and Cook didn't have swamping ; but Serbert has in the No. (24,27,71,72,73,94) ; and Adnan has in the No.(13,14,16,17,24,27,36,47,63,64,71,72,73,74,95,118,120,124,128,147,149,150) .

Mahalanobis , Cook and Serbert have (0.3) Std. Error Est. before case , and Serbert has (2.51) after case , which are less than others .



Table (3.9) Summary (n=150)

case	method	ch	outliers	masking	swamping	Std. Error Est.
Before	none	-	-	-	-	0.3
	Mah.	-	none	-	-	0.3
	Cook	-	none	-	-	0.3
	Serbert	12.5	(1,10,12,13,14,16,17, 30,35,43,47,48,49,51,65,67,72,73,76,77,88,94,111,117,124,125,130,134,149)	-	-	0.3
	Adnan	3.6	(1,10,12,13,14,16,17, 24,27,29,34,35,36,40,43,44,47,48,49,51,54,59,60,65,67,68, 71,74,77,80,88,94,99,111, 117,120,123,124,125,127,130,134,135,145,149,150)	-	-	0.33
After	none	-	-	-	-	3.21
	Mah.	-	-	10,20,35, 48,65,70, 85,90,100,108,115,125,133,140,148	-	3.21
	Cook	-	-	10,20,35, 48,65,70, 85,90,100,108,115,125,133,140,148	-	3.21
	Serbert	5	(20,24,27,35,48,70,71,72,73,85,90,94,140)	10,65,100,108,115,125,133,148	24,27,71,72,73,94	2.51
	Adnan	4.3	(10,13,14,16,17,24,27,36,47,63,64,70,71,72,73,74,95,118,120,124,128,140,147,149,150)	20,35,48, 65,85,90, 100,108, 115,125, 133,148	13,14,16, 17,24,27, 36,47,63, 64,71,72, 73,74,95, 118,120, 124,128, 147,149,150	3.05

4. Conclusions :

- Mahalanobis and Cook Methods could not detect any outlier for all cases, although many of outliers are inserted in the observations. This is because both of them depend on detecting a single outlier, and if the outliers are grouping, they may have detected them .
- When (n=25), Adnan's method has the smallest (Std. Error Est.) for before case . It has the same results of Serbert method's after adding the outliers and both of them reduced (Std. Error Est.) .
- When (n=50), Serbert method's has the smallest (Std. Error Est.) , masking and swamping .
- When (n=150), Serbert method's has the smallest (Std. Error Est.) , masking and swamping .



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