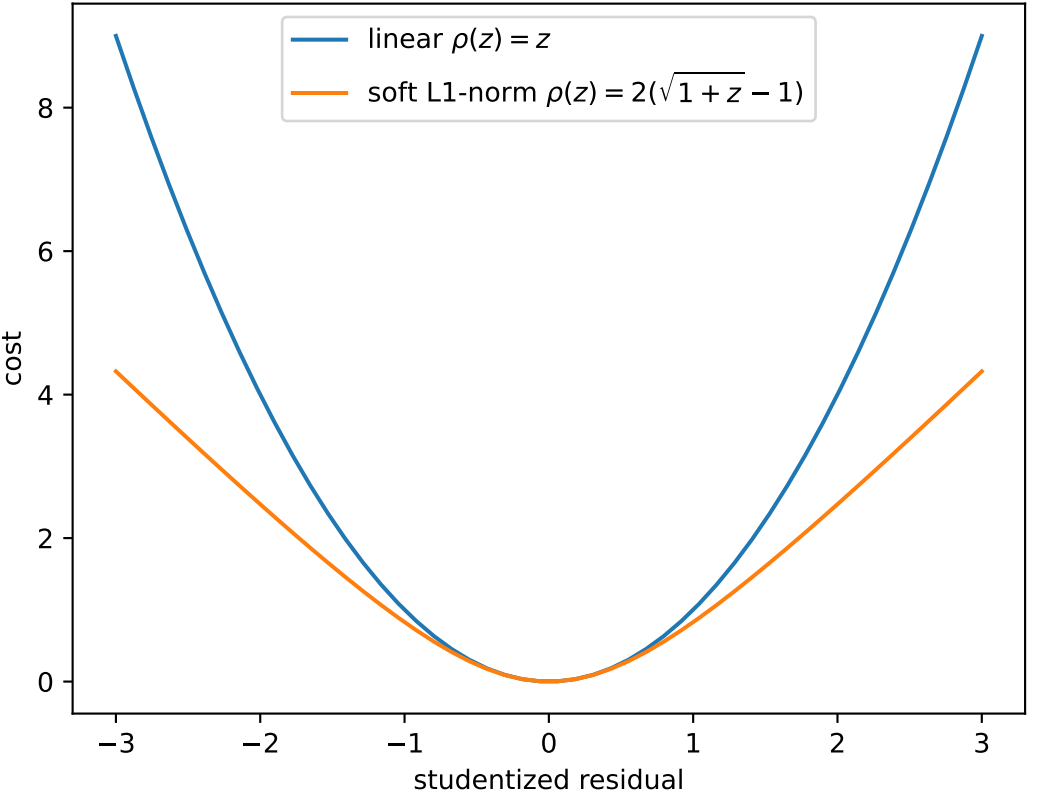
linear $\rho(z) = z$
soft L1-norm $\rho(z) = 2(\sqrt{1+z} - 1)$
cost
studentized residual
8
6
4
2
0
−3
−2
−1
0
1
2
3