

LinRegOutliers: A Julia package for detecting outliers in linear regression

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Software

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Summary

LinRegOutliers is a Julia package that implements a number of outlier detection algorithms for linear regression. The package also implements robust covariance matrix estimation and graphing functions which can be used to visualize the regression residuals and distances between observations, with many possible metrics (*e.g.*, the Euclidean or Mahalanobis distances with either given or estimated covariance matrices). Our package implements many algorithms and diagnostics for model fitting with outliers under a single interface, which allows users to quickly try many different methods with reasonable default settings, while also providing a good starting framework for researchers who may want to extend the package with novel methods.

State of the field

In linear regression, we are given a number of data points (say, n) where each data point is represented by a vector x_i , with p entries, and a dependent variable that corresponds to each of these data points, represented by the scalar y_i , for i = 1, 2, ..., n. We then seek to find a linear model which best describes the data (up to some error term, ϵ_i):

$$y_i = \beta_1(x_i)_1 + \dots + \beta_p(x_i)_p + \epsilon_i,$$

where β_1, \ldots, β_p are the p unknown parameters. We will assume that the ϵ_i are independent and identically-distributed (i.i.d.) error terms with zero mean. Note that, if $(x_i)_1 = 1$ for all $i = 1, \ldots, n$, this is equivalent to having an intercept term given by β_1 .

We can write this more conveniently by letting X be the *design matrix* of size $n \times p$, whose *i*th row is given by the vectors x_i (where $(x_i)_1 = 1$ if the model has an intercept), while y is an *n*-vector of observations, whose entries are y_i , and similarly for ϵ :

$$y = X\beta + \epsilon.$$

The usual approach to finding an estimate for β , which we call $\hat{\beta}$, is the Ordinary Least Squares (OLS) estimator given by $\hat{\beta} = (X^T X)^{-1} X^T y$, which is efficient and has good statistical properties when the error terms are all of roughly the same magnitude (*i.e.*, there are no outliers). On the other hand, the OLS estimator is very sensitive to outliers: even if a



single observation lies far from the regression hyperplane, OLS will often fail to find a good estimate for the parameters, β .

To solve this problem, a number of methods have been developed in the literature. These methods can be roughly placed in one or more of the five following categories: diagnostics, direct methods, robust methods, multivariate methods, and visual methods. Diagnostics are methods which attempt to find points that significantly affect the fit of a model (often, such points can be labeled as outliers). Diagnostics can then be used to initialize *direct methods*, which fit a (usually non-robust) model to a subset of points suspected to be clear of outliers; remaining points which are not outliers with respect to this fit are continually added to this subset until all points not in the subset are deemed outliers. Robust methods, on the other hand, find a best-fit model by approximately minimizing a loss function that is resistant to outliers. Some of the proposed methods are also multivariate methods, which can accommodate obtaining robust location and scale measures of multivariate data. Visual methods generally work on the principle of visualizing the statistics obtained from these mentioned methods. As an example, the method mveltsplot constructs a 2-D plot using robust distances and scaled residuals obtained from mve and lts which are multivariate data and robust regression methods, respectively. Many direct and robust methods for regression select an initial basic or clean subset of observations using the results of diagnostics and methods for multivariate data. This is why methods that are not directly related to regression are included in the package.

Statement of need

In practice, many of the proposed methods have reasonable performance and yield similar results for most datasets, but sometimes differ widely in specific circumstances by means of masking and swamping ratios. Additionally, some of the methods are relatively complicated and, if canonical implementations are available, they are often out of date or only found in specific languages of the author's choice, making it difficult for researchers to compare the performance of these algorithms on their datasets.

We have reimplemented many of the algorithms available in the literature in Julia (Bezanson et al., 2017), an open-source, high performance programming language designed primarily for scientific computing. Our package, LinRegOutliers, is a comprehensive and simple-to-use Julia package that includes many of the algorithms in the literature for detecting outliers in linear regression. The implemented Julia methods for diagnostics, direct methods, robust methods, multivariate methods, and visual diagnostics are shown in Table 1, Table 2, Table 3, Table 4, and Table 5, respectively.

Algorithm	Reference	Method
Hadi Measure	(Chatterjee & Hadi, 2015)	hadimeasure
Covariance Ratio	(Belsley et al., 2005)	covratio
DFBETA	(Belsley et al., 2005)	dfbeta
DFFIT	(Belsley et al., 2005)	dffit
Mahalanobis Distances	(Mahalanobis, 1930)	mahalanobisSquaredMatrix
Cook Distances	(Cook, 1977)	cooks

Table 1	: Regression	Diagnostics
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Table 2: Direct Methods

Algorithm	Reference	Method
Ransac	(Fischler & Bolles, 1987)	ransac



Algorithm	Reference	Method
KS-89	(Kianifard & Swallow, 1989)	ks89
HS-93	(Hadi & Simonoff, 1993)	hs93
Atkinson-94	(Atkinson, 1994)	atkinson94
PY-95	(Peña & Yohai, 1995)	ру95
SMR-98	(Sebert et al., 1998)	smr98
ASM-2000	(Adnan et al., 2000)	asm2000
BACON	(Billor et al., 2000)	bacon
Imon-2005	(Imon, 2005)	imon2005
bch	(Billor et al., 2006)	bch

Table 3: Robust Methods

Algorithm	Reference	Method
Least Absolute Deviations	(Nobakhti et al., 2009)	lad
Least Absolute Trimmed Deviations	(Hawkins & Olive, 1999)	lta
Least Median of Squares	(Rousseeuw, 1984)	lms
Least Trimmed Squares	(Rousseeuw & Van Driessen, 2000)	lts
CM-97	Chatterjee & Mächler, 1997)	cm97
ga-lts	(Satman, 2012)	galts
Satman-2013	(Satman, 2013)	satman2013
Satman-2015	(Satman, 2015)	satman2015
CCF	(Barratt et al., 2020)	ccf

 Table 4:
 Multivariate
 Methods

Algorithm	Reference	Method
Hadi-1992	(Hadi, 1992)	hadi1992
Hadi-1994	(Hadi, 1994)	hadi1994
Minimum Volume Ellipsoid	(Van Aelst & Rousseeuw, 2009)	mve
Minimum Covariance Determinant	(Rousseeuw & Driessen, 1999)	mcd

Table 5: Visual Methods

Algorithm	Reference	Method
BCH Plot	(Billor et al., 2006)	bchplot
MVE-LTS Plot	(Van Aelst & Rousseeuw, 2009)	mveltsplot
Data Images	(Marchette & Solka, 2003)	dataimage
Stalactite Plot	(Atkinson, 1994)	atkinsonstalactiteplot

Installation and basic usage

LinRegOutliers can be downloaded and installed using the Julia package manager by typing

```
julia> using Pkg
julia> Pkg.add("LinRegOutliers")
```



in the Julia console. The regression methods follow a uniform call convention. For instance, a user can type

```
julia> setting = createRegressionSetting(@formula(calls ~ year), phones);
julia> smr98(setting)
Dict{String,Array{Int64,1}} with 1 entry:
   "outliers" => [15, 16, 17, 18, 19, 20, 21, 22, 23, 24]
```

or

```
julia> X = hcat(ones(24), phones[:, "year"]);
julia> y = phones[:, "calls"];
julia> smr98(X, y)
Dict{String,Array{Int64,1}} with 1 entry:
   "outliers" => [15, 16, 17, 18, 19, 20, 21, 22, 23, 24]
```

to apply smr98 (Sebert et al., 1998) on the Telephone dataset (Rousseeuw, 1984), where X is the design matrix with ones in its first column. In this case, observations 15 to 24 are reported as outliers by the method. Some methods may also return additional information specific to the method which is passed back in a Dict object. For example, the *ccf* function returns a Dict object containing *betas*, *outliers*, *lambdas*, and *residuals*:

```
julia> ccf(X, y)
Dict{Any,Any} with 4 entries:
   "betas" => [-63.4816, 1.30406]
   "outliers" => [15, 16, 17, 18, 19, 20]
   "lambdas" => [1.0, 1.0, 1.0, 1.0, 1.0, ...
   "residuals" => [-2.67878, -1.67473, -0.37067, -0.266613, ...
```

Indices of outliers can be accessed using standard Dict operations like

```
julia> result = ccf(X, y)
julia> result["outliers"]
6-element Array{Int64,1}:
15
16
17
18
19
20
```

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