Table 1. PREDICTIVE DENSITY ESTIMATES

Contributions of each observation to total code lengths

y_i	Huber's Density		Normal		Double Exp		Cauchy		Uniform	
	plug-in	minimax	plug-in	minimax	plug-in	minimax	plug-in	minimax	plug-in	minimax
8.43	-	-	-	-	-	-	-	-	-	-
9.09	-	-	-	-	-	-	-	-	-	-
8.5	2.24	1.81	0.17	1.12	0.54	1.06	0.35	0.92	-0.6	0.99
8.44	2.33	1.52	0.02	0.56	-1.60	0.11	2.79	-1.02	-0.6	0.4
9.71	9.13	1.81	10.86	4.06	47.28	4.55	14.92	5.60	∞	3.96
8.07	3.49	1.65	2.00	1.89	6.03	1.73	7.45	3.78	∞	2.73
8.36	2.27	1.45	0.73	1.00	-0.46	0.51	1.90	1.00	0.71	1.2
8.6	1.99	1.41	0.38	0.64	0.24	0.25	3.38	0.79	0.71	1.13
9.11	3.39	1.47	0.93	1.06	5.64	1.94	6.27	8.79	0.71	1.08
8.66	1.99	1.40	0.26	0.47	-0.19	0.19	2.07	1.97	0.71	1.04
8.58	2.03	1.39	0.23	0.41	-1.41	-0.12	1.05	1.94	0.71	1
9.54	6.41	1.59	2.93	2.52	7.50	3.47	6.43	2.51	0.71	0.98
8.34	2.59	1.42	0.81	0.91	0.49	0.60	1.83	2.02	0.71	0.95
8.55	2.08	1.39	0.34	0.47	-0.99	-0.13	0.86	1.89	0.71	0.94
9.03	2.67	1.41	0.54	0.64	2.39	1.42	4.48	1.98	0.71	0.92
10.04	8.91	1.90	6.30	4.90	8.39	5.03	6.91	11.74	∞	4.87
9.04	2.22	1.39	0.55	0.66	1.65	1.17	3.24	2.57	0.98	1.16
8.71	2.02	1.38	0.43	0.53	-0.33	0.16	0.76	2.54	0.98	1.15
10.48	10.03	2.27	8.00	6.21	8.70	5.72	6.45	3.39	∞	6.37
8.31	2.89	1.45	1.31	1.36	0.93	1.11	1.41	2.64	1.27	1.42
8.67	2.06	1.38	0.71	0.80	-0.52	0.21	0.44	2.53	1.27	1.41
Total	70.76	29.49	37.50	30.21	84.25	28.97	72.99	57.58	∞	33.7
$\hat{\theta}$	8.80	8.94	8.87	8.87	8.66	8.66	8.59	8.80	9.28	9.28

Table 1: Log reciprocal of predictive densities (description lengths) for Short's 1763 determinations of the parallax of the sun (in seconds of a degree). Short's data are listed in the 1st column (from reference [**?**] data set 5 in Table 4). The rows of the table show the contributions of each observation to the code length or log Bayes factor. They are included here to compare how plug-in and minimax procedures are responding to observations which are outliers compared to those that have come before. The row labelled Total provides total code lengths or log Bayes factors for model selection. The $\hat{\theta}$ row gives location estimates based on all 21 observations. For plug-in density estimation, these are the sample mean, Huber's P15, the sample median, and the Cauchy MLE, and for minimax estimation, these are the mean of the predictive densities (Pitman estimators)

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