

Package ‘robustmatrix’

May 9, 2026

Type Package

Title Robust Matrix-Variate Parameter Estimation

Version 0.1.5

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Description Robust covariance estimation for matrix-valued data and data with Kronecker-covariance structure using the Matrix Minimum Covariance Determinant (MMCD) estimators and outlier explanation using and Shapley values.

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Encoding UTF-8

LazyData true

LinkingTo Rcpp, RcppArmadillo, RcppProgress

Imports Rcpp, stats, Rdpack

Suggests knitr, rmarkdown, roxygen2, gridExtra, dplyr, forcats, ggnewscale, ggplot2, ggrepel, tibble, tidyr

RoxygenNote 7.3.3

Repository CRAN

RdMacros Rdpack

VignetteBuilder knitr

Depends R (>= 4.0.0)

NeedsCompilation yes

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Date/Publication 2026-03-24 16:30:07 UTC

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clean_prob_mmcd	<i>Probability of obtaining at least one clean h-subset in the mmcd function.</i>
-----------------	---

Description

Probability of obtaining at least one clean h-subset in the `mmcd` function.

Usage

```
clean_prob_mmcd(p, q, n_subsets = 500, contamination = 0.5)
```

Arguments

<code>p</code>	number of rows.
<code>q</code>	number of columns.
<code>n_subsets</code>	number of elemental h-substs (default is 500).
<code>contamination</code>	level of contamination (default is 0.5).

Value

Probability of obtaining at least one clean h-subset in the `mmcd` function.

cstep	<i>C-step of Matrix Minimum Covariance Determinant (MMCD) Estimator</i>
-------	---

Description

This function is part of the FastMMCD algorithm (Mayrhofer et al. 2025).

Usage

```

cstep(
  X,
  alpha = 0.5,
  cov_row_init = NULL,
  cov_col_init = NULL,
  weight_mat_row = NULL,
  weight_mat_col = NULL,
  diag = "none",
  h_init = -1L,
  init = TRUE,
  max_iter = 100L,
  max_iter_MLE = 100L,
  lambda = 0,
  adapt_alpha = TRUE
)

```

Arguments

<code>X</code>	a 3d array of dimension (p, q, n) , containing n matrix-variate samples of p rows and q columns in each slice.
<code>alpha</code>	numeric parameter between 0.5 (default) and 1. Controls the size $h \approx \alpha * n$ of the h-subset over which the determinant is minimized.
<code>cov_row_init</code>	matrix. Initial <code>cov_row</code> $p \times p$ matrix, must be a positive definite symmetric matrix. Identity by default.
<code>cov_col_init</code>	matrix. Initial <code>cov_col</code> $p \times p$ matrix, must be a positive definite symmetric matrix. Identity by default.
<code>weight_mat_row</code>	$p \times p$ matrix. Weights applied to <code>cov_row</code> by elementwise multiplication, must be a positive definite symmetric matrix. NULL by default and not used.
<code>weight_mat_col</code>	$q \times q$ matrix. Weights applied to <code>cov_col</code> by elementwise multiplication, must be a positive definite symmetric matrix. NULL by default and not used.
<code>diag</code>	Character. If "none" (default) all entries of <code>cov_row</code> and <code>cov_col</code> are estimated. If either "both", "row", or "col" only the diagonal entries of the respective matrices are estimated.
<code>h_init</code>	Integer. Size of initial h-subset. If smaller than 0 (default) size is chosen automatically.
<code>init</code>	Logical. If TRUE (default) elemental subsets are used to initialize the procedure.
<code>max_iter</code>	upper limit of C-step iterations (default is 100)
<code>max_iter_MLE</code>	upper limit of MLE iterations (default is 100)
<code>lambda</code>	a smooting parameter for the rowwise and columnwise covariance matrices.
<code>adapt_alpha</code>	Logical. If TRUE (default) alpha is adapted to take the dimension of the data into account.

Value

A list containing the following:

<code>mu</code>	Estimated $p \times q$ mean matrix.
<code>cov_row</code>	Estimated p times p rowwise covariance matrix.
<code>cov_col</code>	Estimated q times q columnwise covariance matrix.
<code>cov_row_inv</code>	Inverse of <code>cov_row</code> .
<code>cov_col_inv</code>	Inverse of <code>cov_col</code> .
<code>md</code>	Squared Mahalanobis distances.
<code>md_raw</code>	Squared Mahalanobis distances based on <i>raw</i> MMCD estimators.
<code>det</code>	Value of objective function (determinant of Kronecker product of rowwise and columnwise covariances).
<code>dets</code>	Objective values for the final h-subsets.
<code>h_subset</code>	Final h-subset of <i>raw</i> MMCD estimators.
<code>iterations</code>	Number of C-steps.

See Also

[mmcd](#)

Examples

```
n = 1000; p = 2; q = 3
mu = matrix(rep(0, p*q), nrow = p, ncol = q)
cov_row = matrix(c(1,0.5,0.5,1), nrow = p, ncol = p)
cov_col = matrix(c(3,2,1,2,3,2,1,2,3), nrow = q, ncol = q)
X <- rmatnorm(n = 1000, mu, cov_row, cov_col)
ind <- sample(1:n, 0.3*n)
X[,ind] <- rmatnorm(n = length(ind), matrix(rep(10, p*q), nrow = p, ncol = q), cov_row, cov_col)
par_mmle <- mmle(X)
par_cstep <- cstep(X)
distances_mmle <- mmd(X, par_mmle$mu, par_mmle$cov_row, par_mmle$cov_col)
distances_cstep <- mmd(X, par_cstep$mu, par_cstep$cov_row, par_cstep$cov_col)
plot(distances_mmle, distances_cstep)
abline(h = qchisq(0.99, p*q), lty = 2, col = "red")
abline(v = qchisq(0.99, p*q), lty = 2, col = "red")
```

darwin

DARWIN (Diagnosis Alzheimer With haNdwriting)

Description

The DARWIN (Diagnosis Alzheimer With haNdwriting) dataset comprises handwriting samples from 174 individuals. Among them, 89 have been diagnosed with Alzheimer's disease (AD), while the remaining 85 are considered healthy subjects (H). Each participant completed 25 handwriting tasks on paper, and their pen movements were recorded using a graphic tablet. From the raw handwriting data, a set of 18 features was extracted.

Usage

```
data(darwin)
```

Format

An array of dimension (p, q, n) , comprising $n = 174$ observations, each represented by a $p = 18$ times $q = 25$ dimensional matrix. The observed parameters are:

- Total Time
- Air Time
- Paper Time
- Mean Speed on paper
- Mean Acceleration on paper
- Mean Acceleration in air
- Mean Jerk on paper
- Pressure Mean
- Pressure Variance
- Generalization of the Mean Relative Tremor (GMRT) on paper
- GMTR in air
- Mean GMRT
- Pendowns Number
- Max X Extension
- Max Y Extension
- Dispersion Index

Source

UC Irvine Machine Learning Repository - DARWIN - [doi:10.24432/C55D0K](https://doi.org/10.24432/C55D0K)

References

- Cilia ND, De Stefano C, Fontanella F, Di Freca AS (2018). “An experimental protocol to support cognitive impairment diagnosis by using handwriting analysis.” *Procedia Computer Science*, **141**, 466–471.
- Cilia ND, De Gregorio G, De Stefano C, Fontanella F, Marcelli A, Parziale A (2022). “Diagnosing Alzheimer’s disease from on-line handwriting: a novel dataset and performance benchmarking.” *Engineering Applications of Artificial Intelligence*, **111**, 104822.

matrixShapley

*Outlier explanation based on Shapley values for matrix-variate data***Description**

matrixShapley decomposes the squared matrix Mahalanobis distance ([mmd](#)) into additive outlierness contributions of the rows, columns, or cell of a matrix (Mayrhofer and Filzmoser 2023; Mayrhofer et al. 2025).

Usage

```
matrixShapley(X, mu = NULL, cov_row, cov_col, inverted = FALSE, type = "cell")
```

Arguments

X	a 3d array of dimension (p, q, n) , containing n matrix-variate samples of p rows and q columns in each slice.
mu	a $p \times q$ matrix containing the means.
cov_row	a $p \times p$ positive-definite symmetric matrix specifying the rowwise covariance matrix
cov_col	a $q \times q$ positive-definite symmetric matrix specifying the columnwise covariance matrix
inverted	Logical. FALSE by default. If TRUE cov_row and cov_col are supposed to contain the inverted rowwise and columnwise covariance matrices, respectively.
type	Character. Either "row", "col", or "cell" (default) to compute rowwise, columnwise, or cellwise Shapley values.

Value

Rowwise, columnwise, or cellwise Shapley value(s).

References

Mayrhofer M, Filzmoser P (2023). "Multivariate outlier explanations using Shapley values and Mahalanobis distances." *Econometrics and Statistics*.

Mayrhofer M, Radojičić U, Filzmoser P (2025). "Robust covariance estimation and explainable outlier detection for matrix-valued data." *Technometrics*, 1–15.

See Also

[mmd](#).

Examples

```

set.seed(123)
n = 1000; p = 2; q = 3
mu = matrix(rep(0, p*q), nrow = p, ncol = q)
cov_row = matrix(c(5,2,2,4), nrow = p, ncol = p)
cov_col = matrix(c(3,2,1,2,3,2,1,2,3), nrow = q, ncol = q)
X <- rmatnorm(n = 1000, mu, cov_row, cov_col)
X[1:2,1,1] <- c(-10, 10)
X[2,2,1] <- 20

# Cellwise Shapley values additively decompose the squared Mahalanobis distance
# into outlyingness contributions of each cell:
cellwise_shv <- matrixShapley(X, mu, cov_row, cov_col)
cellwise_shv[,1]
distances <- mmd(X, mu, cov_row, cov_col)
# verify that sum of cellwise Shapley values is equal to squared MMDs:
all.equal(target = apply(cellwise_shv, 3, sum), current = distances)
# For plots and more details see vignette("MMCD_examples").

```

Description

mmcd computes the robust MMCD estimators of location and covariance for matrix-variate data using the FastMMCD algorithm (Mayrhofer et al. 2025).

Usage

```

mmcd(
  X,
  nsamp = 500L,
  alpha = 0.5,
  cov_row_init = NULL,
  cov_col_init = NULL,
  weight_mat_row = NULL,
  weight_mat_col = NULL,
  diag = "none",
  lambda = 0,
  max_iter_cstep = 100L,
  max_iter_MLE = 100L,
  max_iter_cstep_init = 2L,
  max_iter_MLE_init = 2L,
  nmini = 300L,
  nsub_pop = 1500L,
  adapt_alpha = TRUE,
  reweight = TRUE,
  scale_consistency = "quant",

```

```

    outlier_quant = 0.975,
    nthreads = 1L,
    display_progress = FALSE
)

```

Arguments

<code>X</code>	a 3d array of dimension (p, q, n) , containing n matrix-variate samples of p rows and q columns in each slice.
<code>nsamp</code>	number of initial h-subsets (default is 500).
<code>alpha</code>	numeric parameter between 0.5 (default) and 1. Controls the size $h \approx \alpha * n$ of the h-subset over which the determinant is minimized.
<code>cov_row_init</code>	matrix. Initial <code>cov_row</code> $p \times p$ matrix, must be a positive definite symmetric matrix. Identity by default.
<code>cov_col_init</code>	matrix. Initial <code>cov_col</code> $p \times p$ matrix, must be a positive definite symmetric matrix. Identity by default.
<code>weight_mat_row</code>	$p \times p$ matrix. Weights applied to <code>cov_row</code> by elementwise multiplication, must be a positive definite symmetric matrix. NULL by default and not used.
<code>weight_mat_col</code>	$q \times q$ matrix. Weights applied to <code>cov_col</code> by elementwise multiplication, must be a positive definite symmetric matrix. NULL by default and not used.
<code>diag</code>	Character. If "none" (default) all entries of <code>cov_row</code> and <code>cov_col</code> are estimated. If either "both", "row", or "col" only the diagonal entries of the respective matrices are estimated.
<code>lambda</code>	a smoothing parameter for the rowwise and columnwise covariance matrices.
<code>max_iter_cstep</code>	upper limit of C-step iterations (default is 100)
<code>max_iter_MLE</code>	upper limit of MLE iterations (default is 100)
<code>max_iter_cstep_init</code>	upper limit of C-step iterations for initial h-subsets (default is 2)
<code>max_iter_MLE_init</code>	upper limit of MLE iterations for initial h-subsets (default is 2)
<code>nmini</code>	for $n > 2 * nmini$ the algorithm splits the data into smaller subsets with at least <code>nmini</code> samples for initialization (default is 300)
<code>nsub_pop</code>	for $n > 2 * nmini$ a subpopulation of $\min(n, nsub_pop)$ samples is divided into $k = \text{floor}(\min(n, nsub_pop) / nmini)$ subsets for initialization (default is 1500)
<code>adapt_alpha</code>	Logical. If TRUE (default) <code>alpha</code> is adapted to take the dimension of the data into account.
<code>reweight</code>	Logical. If TRUE (default) the reweighted MMCD estimators are computed.
<code>scale_consistency</code>	Character. Either "quant" (default) or "mmd_med". If "quant", the consistency factor is chosen to achieve consistency under the matrix normal distribution. If "mmd_med", the consistency factor is chosen based on the Mahalanobis distances of the observations.

outlier_quant	numeric parameter between 0 and 1. Chi-square quantile used in the reweighting step.
nthreads	Integer. If 1 (default), all computations are carried out sequentially. If larger than 1, C-steps are carried out in parallel using nthreads threads. If < 0, all possible threads are used.
display_progress	Logical. If TRUE, progress bars are shown. Default is FALSE.

Details

The MMCD estimators generalize the well-known Minimum Covariance Determinant (MCD) (Rousseeuw 1985; Rousseeuw and Driessen 1999) to the matrix-variate setting. It looks for the h observations, $h = \alpha * n$, whose covariance matrix has the smallest determinant. The FastMMCD algorithm is used for computation and is described in detail in (Mayrhofer et al. 2025). NOTE: The procedure depends on *random* initial subsets. Currently setting a seed is only possible if nthreads = 1.

Value

A list containing the following:

mu	Estimated $p \times q$ mean matrix.
cov_row	Estimated p times p rowwise covariance matrix.
cov_col	Estimated q times q columnwise covariance matrix.
cov_row_inv	Inverse of cov_row.
cov_col_inv	Inverse of cov_col.
md	Squared Mahalanobis distances.
md_raw	Squared Mahalanobis distances based on <i>raw</i> MMCD estimators.
det	Value of objective function (determinant of Kronecker product of rowwise and columnwise covariances).
alpha	The (adjusted) value of alpha used to determine the size of the h-subset.
consistency_factors	Consistency factors for raw and reweighted MMCD estimators.
dets	Objective values for the final h-subsets.
best_i	ID of subset with best objective.
h_subset	Final h-subset of <i>raw</i> MMCD estimators.
h_subset_reweighted	Final h-subset of <i>reweighted</i> MMCD estimators.
iterations	Number of C-steps.
dets_init_first	Objective values for the nsamp initial h-subsets after max_iter_cstep_init C-steps.
subsets_first	Subsets created in subsampling procedure for large n.
dets_init_second	Objective values of the 10 best initial subsets after executing C-steps until convergence.

References

Mayrhofer M, Radojičić U, Filzmoser P (2025). “Robust covariance estimation and explainable outlier detection for matrix-valued data.” *Technometrics*, 1–15.

Rousseeuw P (1985). “Multivariate Estimation With High Breakdown Point.” *Mathematical Statistics and Applications Vol. B*, 283-297. doi:10.1007/9789400954380_20.

Rousseeuw PJ, Driessen KV (1999). “A Fast Algorithm for the Minimum Covariance Determinant Estimator.” *Technometrics*, **41**(3), 212-223. doi:10.1080/00401706.1999.10485670.

See Also

The `mmcd` algorithm uses the `cstep` and `mmle` functions.

Examples

```
n = 1000; p = 2; q = 3
mu = matrix(rep(0, p*q), nrow = p, ncol = q)
cov_row = matrix(c(1,0.5,0.5,1), nrow = p, ncol = p)
cov_col = matrix(c(3,2,1,2,3,2,1,2,3), nrow = q, ncol = q)
X <- rmatnorm(n = n, mu, cov_row, cov_col)
ind <- sample(1:n, 0.3*n)
X[,ind] <- rmatnorm(n = length(ind), matrix(rep(10, p*q), nrow = p, ncol = q), cov_row, cov_col)
par_mmlle <- mmle(X)
par_mmcd <- mmcd(X)
distances_mmlle <- mmd(X, par_mmlle$mu, par_mmlle$cov_row, par_mmlle$cov_col)
distances_mmcd <- mmd(X, par_mmcd$mu, par_mmcd$cov_row, par_mmcd$cov_col)
plot(distances_mmlle, distances_mmcd)
abline(h = qchisq(0.99, p*q), lty = 2, col = "red")
abline(v = qchisq(0.99, p*q), lty = 2, col = "red")
```

mmd

Matrix Mahalanobis distance

Description

Matrix Mahalanobis distance

Usage

```
mmd(X, mu, cov_row, cov_col, inverted = FALSE)
```

Arguments

`X` a 3d array of dimension (p, q, n) , containing n matrix-variate samples of p rows and q columns in each slice.

`mu` a $p \times q$ matrix containing the means.

cov_row	a $p \times p$ positive-definite symmetric matrix specifying the rowwise covariance matrix
cov_col	a $q \times q$ positive-definite symmetric matrix specifying the columnwise covariance matrix
inverted	Logical. FALSE by default. If TRUE cov_row and cov_col are supposed to contain the inverted rowwise and columnwise covariance matrices, respectively.

Value

Squared Mahalanobis distance(s) of observation(s) in X .

Examples

```
n = 1000; p = 2; q = 3
mu = matrix(rep(0, p*q), nrow = p, ncol = q)
cov_row = matrix(c(1,0.5,0.5,1), nrow = p, ncol = p)
cov_col = matrix(c(3,2,1,2,3,2,1,2,3), nrow = q, ncol = q)
X <- rmatnorm(n = 1000, mu, cov_row, cov_col)
ind <- sample(1:n, 0.3*n)
X[,ind] <- rmatnorm(n = length(ind), matrix(rep(10, p*q), nrow = p, ncol = q), cov_row, cov_col)
distances <- mmd(X, mu, cov_row, cov_col)
plot(distances)
abline(h = qchisq(0.99, p*q), lty = 2, col = "red")
```

mmle

*Maximum Likelihood Estimation for Matrix Normal Distribution***Description**

mmle computes the Maximum Likelihood Estimators (MLEs) for the matrix normal distribution using the iterative flip-flop algorithm (Dutilleul 1999).

Usage

```
mmle(
  X,
  cov_row_init = NULL,
  cov_col_init = NULL,
  weight_mat_row = NULL,
  weight_mat_col = NULL,
  diag = "none",
  max_iter = 100L,
  lambda = 0,
  silent = FALSE,
  nthreads = 1L
)
```

Arguments

<code>X</code>	a 3d array of dimension (p, q, n) , containing n matrix-variate samples of p rows and q columns in each slice.
<code>cov_row_init</code>	matrix. Initial <code>cov_row</code> $p \times p$ matrix, must be a positive definite symmetric matrix. Identity by default.
<code>cov_col_init</code>	matrix. Initial <code>cov_col</code> $p \times p$ matrix, must be a positive definite symmetric matrix. Identity by default.
<code>weight_mat_row</code>	$p \times p$ matrix. Weights applied to <code>cov_row</code> by elementwise multiplication, must be a positive definite symmetric matrix. NULL by default and not used.
<code>weight_mat_col</code>	$q \times q$ matrix. Weights applied to <code>cov_col</code> by elementwise multiplication, must be a positive definite symmetric matrix. NULL by default and not used.
<code>diag</code>	Character. If "none" (default) all entries of <code>cov_row</code> and <code>cov_col</code> are estimated. If either "both", "row", or "col" only the diagonal entries of the respective matrices are estimated.
<code>max_iter</code>	upper limit of iterations.
<code>lambda</code>	a smooting parameter for the rowwise and columnwise covariance matrices.
<code>silent</code>	Logical. If FALSE (default) warnings and errors are printed.
<code>nthreads</code>	Integer. If 1 (default), all computations are carried out sequentially. If larger than 1, matrix multiplication in the flip-flop algorithm is carried out in parallel using <code>nthreads</code> threads. Be aware of the overhead of parallelization for small matrices and or small sample sizes. If < 0 , all possible threads are used.

Value

A list containing the following:

<code>mu</code>	Estimated $p \times q$ mean matrix.
<code>cov_row</code>	Estimated p times p rowwise covariance matrix.
<code>cov_col</code>	Estimated q times q columnwise covariance matrix.
<code>cov_row_inv</code>	Inverse of <code>cov_row</code> .
<code>cov_col_inv</code>	Inverse of <code>cov_col</code> .
<code>norm</code>	Frobenius norm of squared differences between covariance matrices in final iteration.
<code>iterations</code>	Number of iterations of the mmle procedure.

References

Dutilleul P (1999). "The mle algorithm for the matrix normal distribution." *Journal of Statistical Computation and Simulation*, **64**(2), 105-123. doi:10.1080/00949659908811970.

See Also

For robust parameter estimation use [mmcd](#).

Examples

```
n = 1000; p = 2; q = 3
mu = matrix(rep(0, p*q), nrow = p, ncol = q)
cov_row = matrix(c(1,0.5,0.5,1), nrow = p, ncol = p)
cov_col = matrix(c(3,2,1,2,3,2,1,2,3), nrow = q, ncol = q)
X <- rmatnorm(n = 1000, mu, cov_row, cov_col)
par_mmle <- mmle(X)
```

n_subsets_mmcd	<i>Number of subsets that are required to obtain at least one clean h-subset in the <code>mmcd</code> function with probability <code>prob</code>.</i>
----------------	--

Description

Number of subsets that are required to obtain at least one clean h-subset in the `mmcd` function with probability `prob`.

Usage

```
n_subsets_mmcd(p, q, prob = 0.99, contamination = 0.5)
```

Arguments

p	number of rows.
q	number of columns.
prob	probability (default is 0.99).
contamination	level of contamination (default is 0.5).

Value

Number of subsets that are required to obtain at least one clean h-subset in the `mmcd` function with probability `prob`.

rmatnorm	<i>Simulate from a Matrix Normal Distribution</i>
----------	---

Description

Simulate from a Matrix Normal Distribution

Usage

```
rmatnorm(n, mu = NULL, cov_row, cov_col, sqrt = FALSE)
```

Arguments

<code>n</code>	the number of samples required.
<code>mu</code>	a $p \times q$ matrix containing the means.
<code>cov_row</code>	a $p \times p$ positive-definite symmetric matrix specifying the rowwise covariance matrix
<code>cov_col</code>	a $q \times q$ positive-definite symmetric matrix specifying the columnwise covariance matrix
<code>sqrt</code>	Logical. FALSE by default. If TRUE <code>cov_row</code> and <code>cov_col</code> are supposed to contain the square root of the rowwise and columnwise covariance matrices, respectively.

Value

If $n = 1$ a matrix with p rows and q columns, otherwise a 3d array of dimensions (p, q, n) with a sample in each slice.

Examples

```
n = 1000; p = 2; q = 3
mu = matrix(rep(0, p*q), nrow = p, ncol = q)
cov_row = matrix(c(5,2,2,4), nrow = p, ncol = p)
cov_col = matrix(c(3,2,1,2,3,2,1,2,3), nrow = q, ncol = q)
X <- rmatnorm(n = 1000, mu, cov_row, cov_col)
X[, ,9] #printing the 9th sample.
```

weather

Glacier weather data – Sonnblick observatory

Description

Weather data from Austria's highest weather station, situated in the Austrian Central Alps on the glaciated mountain "Hoher Sonnblick", standing 3106 meters above sea level.

Usage

```
data(weather)
```

Format

An array of dimension (p, q, n) , comprising $n = 136$ observations, each represented by a $p = 5$ times $q = 12$ dimensional matrix. Observed parameters are monthly averages of

- air pressure (AP)
- precipitation (P)
- sunshine hours (SH)
- temperature (T)
- proportion of solid precipitation (SP)

from 1891 to 2022.

Source

Datasource: GeoSphere Austria - <https://data.hub.geosphere.at>

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