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| **ABSTRACT**  **A simulation study is used to examine the robustness of some estimators on a multiple linear regression model with problems of multicollinearity and non-normal errors, the Ordinary least Squares (OLS) ,Ridge Regression, Ridge Least Absolute Value (RLAV), Weighted Ridge (WRID), MM and a robust ridge regression estimator MM estimator , which denoted as RMM this is the modification of the Ridge regression by incorporating robust MM estimator . Finialy, we show that RMM is the best among the other estimators.**    **estimation in addition to the mean square error ,the study showed that estimation methods provide the variation of (mse) with the variation of sample size ,study also showed that The best method is (MIXED), which has been provide the best estimation and minimum (mse)for (8) out of (9) experiments** | | | | | | Abstract |