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## 1. M-Estimation

### Objectives

At the end of this lecture, you will be able to do the following:

- Understand the formulation of **M-estimation** as a generalization of the maximum likelihood estimator.
- Define an **m-estimator** for the **mean**, **median**, and  $\alpha$ -**quantile** of an unknown distribution.
- Find the **asymptotic variance** of an m-estimator.
- Define what the **Cauchy distribution** is.
- Apply **Huber's loss** to the **Laplace distribution**.

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