

Near-consistent robust estimations of moments for unimodal distributions

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Descriptive statistics for parametric models currently heavily rely on the accuracy of distributional assumptions. Here, leveraging the invariant structures of unimodal distributions, a series of sophisticated yet efficient estimators, robust to both gross errors and departures from parametric assumptions, are proposed for estimating mean and central moments for common unimodal distributions. This article also illuminates the understanding of the common nature of probability distributions and the measures of them.

orderliness | invariant | unimodal | adaptive estimation | U -statistics

The potential inconsistencies between the sample mean (\bar{x}) and robust location estimators with non-zero asymptotic breakdown points in distributions with finite moments have been noticed for more than two centuries (1), with various notable attempts made to address them. Trimming removes certain information about the original distribution, making it impossible to estimate the values of the removed parts without a parametric assumption.

Data Availability. Data for Table ?? are given in SI Dataset S1. All codes have been deposited in [GitHub](#).

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1. CF Gauss, *Theoria combinationis observationum erroribus minimis obnoxiae*. (Henricus Dieterich), (1823).