Near-consistent robust estimations of moments for unimodal distributions

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- Descriptive statistics for parametric models currently rely heavily
- on the accuracy of distributional assumptions. Here, leveraging the
- 3 structures of parametric distributions and their central moment kernel
- 4 distributions, a class of estimators, consistent simultanously for both
- 5 a semiparametric distribution and a distinct parametric distribution, is
- 6 proposed. These efficient estimators are robust to both gross errors
- and departures from parametric assumptions, making them ideal
- for estimating the mean and central moments of common unimodal
- 9 distributions. This article also illuminates the understanding of the
- 10 common nature of probability distributions and the measures of them.
- Theorem .1.

2 Proof.