

Near-consistent robust estimations of moments for unimodal distributions

Tuban Lee

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Descriptive statistics for parametric models currently rely heavily on the accuracy of distributional assumptions. Here, leveraging the structures of parametric distributions and their central moment kernel distributions, a class of estimators, consistent simultaneously for both a semiparametric distribution and a distinct parametric distribution, is 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 distributions. This article also illuminates the understanding of the common nature of probability distributions and the measures of them.

The potential biases of robust estimators in estimating the population moments have been noticed for more than two centuries (1), with numerous significant attempts made to address them. In calculating a robust estimator, the procedure of identifying and downweighting extreme values inherently necessitates the formulation of distributional assumptions. Biases naturally arise when these assumptions, parametric and/or semiparametric, are violated. Previously, it was demonstrated that, due to the presence of infinite-dimensional nuisance shape parameters, the semiparametric approach struggles to consistently address distributions with shapes more intricate than γ -symmetry.

Theorem .1.

Proof.

□

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