Near-consistent robust estimations of moments for unimodal distributions

Tuban Lee

This manuscript was compiled on June 5, 2023

Descriptive statistics for parametric models currently heavily rely on the accuracy of distributional assumptions. Here, leveraging the structures of parametric distributions and their central moment kernel 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

Theorem .1.

Proof. □

Data Availability. Data for Table **??** are given in SI Dataset S1. All codes have been deposited in GitHub.

ACKNOWLEDGMENTS. I gratefully acknowledge the constructive comments made by the editor which substantially improved the clarity and quality of this paper.