

Near-consistent robust estimations of moments for unimodal distributions

Tuban Lee

This manuscript was compiled on May 24, 2023

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 in distributions with finite moments have been noticed for more than two centuries (1), with numerous significant attempts made to address them. In the computation of a sample mean, extreme data points are incorporated; however, they are much less weighted in robust location estimators. The procedure of identifying and downweighting extreme values inherently necessitates the formulation of certain distributional assumptions.

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.

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