Near-consistent robust estimations of moments for unimodal distributions

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- Descriptive statistics for parametric models currently heavily rely
- 2 on the accuracy of distributional assumptions. Here, leveraging the
- 3 structures of parametric distributions and their central moment kernel
- 4 distributions, a series of sophisticated yet efficient estimators, robust
- to both gross errors and departures from parametric assumptions, are
- 6 proposed for estimating mean and central moments for common uni-
- modal distributions. This article also illuminates the understanding
- of the common nature of probability distributions and the measures
- 9 of them.

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

- The potential biases of robust location estimators in estimating the population mean have been noticed for more than two centuries (1), with numerous significant attempts made.
- 5 Theorem .1.
- \Box
- Data Availability. Data for Table ?? are given in SI Dataset S1.
- All codes have been deposited in GitHub.
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 the clarity and quality of this paper.
- 12 1. CF Gauss, Theoria combinationis observationum erroribus minimis obnoxiae. (Henricus
 Dieterich), (1823).