Near-consistent robust estimations of moments for unimodal distributions

Tuban Lee

This manuscript was compiled on June 7, 2023

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 simultanously for both a semiparametric distribution and a distinct parametric distribution, is proposed. These estimators are robust to both gross errors and deviations from parametric assumptions, demonstrating excellent performance when estimating the mean and central moments of common unimodal distributions.

Theorem .1.

Proof. □