Near-consistent robust estimations of moments for unimodal distributions

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A. Congruent distribution. In the realm of nonparametric statistics, the relative differences, or orders, of robust estimators are of primary importance. Deducting from this principle, it is natural to assume that when there is a shift in the parameters of the underlying distribution, all nonparametric estimates should asymptotically change in the same direction, if they are estimating the same attribute of the distribution. Otherwise, if the mean indicates an increase in the location of the distribution, but the median indicates a decrease, a contradiction arises. While such contradiction is impossible for a location-scale distribution, as discussed in the previous article, it is possible for a shape-scale distribution. For example, in the case of the Weibull distribution, $m = \lambda \sqrt[\alpha]{\ln(2)}$, $\mu = \lambda\Gamma\left(1 + \frac{1}{\alpha}\right)$, then, when $\alpha = 1$, $m = \lambda \ln(2) \approx 0.693\lambda$, $\mu = \lambda$, but when $\alpha = \frac{1}{2}$, $m = \lambda \ln^2(2) \approx 0.480\lambda$, $\mu = 2\lambda$, the mean increases, but the median decreases. Previously, it was demonstrated that by using the method of classifying distributions through the signs of derivatives, nearly all common nonparametric robust location estimates can be deduced. To avoid such scenarios, this method can also be used.

Data Availability. Data for Table **??** are given in SI Dataset S1. All codes are attached.

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