Near-consistent robust estimations of moments for unimodal distributions

Tuban Lee

This manuscript was compiled on June 7, 2023

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

- A. Congruent distribution. In the realm of nonparametric
- 2 statistics, the relative differences, or orders, of robust esti-
- 3 mators are of primary importance. Deducting from this prin-
- 4 ciple, it is natural to assume that when there is a shift in the
- 5 parameters of the underlying distribution, all nonparametric
- 6 estimates should asymptotically change in the same direction,
- $_{7}$ if they are estimating the same attribute of the distribution.
- $_{\it 8}$. Otherwise if the results obtained based on the trimmed mean
- 9 are completely different from those based on the median, a
- 10 contradiction arises.
- Data Availability. Data for Table ?? are given in SI Dataset S1.
- All codes are attached.
- 13 ACKNOWLEDGMENTS. I gratefully acknowledge the construc-
- tive comments made by the editor which substantially improved
- the clarity and quality of this paper.