Near-consistent robust estimations of moments for unimodal distributions

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This manuscript was compiled on June 8, 2023

- 4 A. Robust Estimations of the Central Moments. In 1979, Bickel
- $_{2}$ and Lehmann (1), in their final paper of the landmark series
- 3 Descriptive Statistics for Nonparametric Models, generalized a
- 4 class of estimators called measures of spread, which "do not
- $_{5}\,\,$ require the assumption of symmetry." From this, Rousseeuw
- and Croux proposed a popular efficient scale estimator (2) in
- $_{7}$ 1993, but the importance of tackling the symmetry assumption
- 8 has been greatly underestimated.
- 9 Theorem A.1.
- \square Proof.
- PJ Bickel, EL Lehmann, Descriptive statistics for nonparametric models iv. spread in *Selected Works of EL Lehmann*. (Springer), pp. 519–526 (2012).
- PJ Rousseeuw, C Croux, Alternatives to the median absolute deviation. *J. Am. Stat. association* 88, 1273–1283 (1993).