Near-consistent robust estimations of moments for unimodal distributions

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- 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."
- 6 Theorem A.1.
- 7 Proof.
- 8 1. PJ Bickel, EL Lehmann, Descriptive statistics for nonparametric models iv. spread in Selected
- 9 Works of EL Lehmann. (Springer), pp. 519–526 (2012).