

Near-consistent robust estimations of moments for unimodal distributions

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1 **A. Invariant Moments.** All popular robust location estimators,
2 such as the trimmed mean, Winsorized mean, Hodges-Lehmann
3 estimator, Huber M -estimator, and median of means, are
4 symmetric. They asymptotically coincide with the population
5 mean in any symmetric distribution provided that the mean
6 is finite.

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