Semiparametric robust mean estimations based on the orderliness of quantile averages

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- As one of the most fundamental problems in statistics, robust loca-
- 2 tion estimation has many prominent solutions, such as the symmetric
- 3 trimmed mean, symmetric Winsorized mean, Hodges-Lehmann es-
- 4 timator, Huber M-estimator, and median of means. Recent studies
- suggest that their biases concerning the mean can be quite different
- $_{\rm 6}$ $\,$ in asymmetric distributions, but the underlying mechanisms remain
- 7 largely unclear.

semiparametric | mean-median-mode inequality | asymptotic | unimodal | Hodges–Lehmann estimator