

Semiparametric robust mean estimations based on the orderliness of quantile averages

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This manuscript was compiled on June 8, 2023

1 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
5 suggest that their biases concerning the mean can be quite different
6 in asymmetric distributions, but the underlying mechanisms largely
7 remain unclear. This study exploited a semiparametric method to
8 classify distributions by the asymptotic orderliness of robust location
9 estimates with varying breakdown points, showing their interrelations
10 and connections to parametric distributions. Further deductions ex-
11 plain why the Winsorized mean typically has smaller biases compared
12 to the trimmed mean; two sequences of semiparametric robust mean
13 estimators emerge. Building on the γ - U -orderliness, the superiority
14 of the median Hodges–Lehmann mean is discussed.

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