# Semiparametric robust mean estimations based on the orderliness of quantile averages

**Tuban Lee** 

10

11

15

22

23

24

25

This manuscript was compiled on May 13, 2023

As one of the most fundamental problems in statistics, robust location estimation has many prominent solutions, such as the trimmed mean, Winsorized mean, Hodges–Lehmann estimator, Huber M-estimator, and median of means. Recent research findings suggest that their biases concerning the mean can be quite different in asymmetric distributions, but the underlying mechanisms remain largely unclear. In this article, similar to the mean-median-mode inequality, it is proven that in the context of nearly all common unimodal distributions, there exists an orderliness of symmetric quantile averages with different breakdown points. Further deductions explain why the Winsorized mean and median of means generally have smaller biases compared to the trimmed mean. Building on the U-orderliness, the superiority of the median Hodges–Lehmann mean is discussed.

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

n 1823, Gauss (1) proved that for any unimodal distribution with a finite second moment,  $|m-\mu| \leq \sqrt{\frac{3}{4}}\omega$ , where  $\mu$ is the population mean, m is the population median, and  $\omega$ is the root mean square deviation from the mode, M. This pioneering work revealed that despite potential bias with respect to the mean in robust estimates, the deviation remains bounded in unit of a scale parameter under certain assumptions. Bernard, Kazzi, and Vanduffel (2020) (2) further derived asymptotic bias bounds of any quantile for unimodal distributions by reducing this optimization problem to a parametric one, which can be solved analytically. They showed that the population median, m, has the smallest maximum distance to the population mean,  $\mu$ , among all symmetric quantile averages (SQA<sub>e</sub>). Daniell, in 1920, (3) analyzed a class of estimators, linear combinations of order statistics, and identified that  $\epsilon$ -symmetric trimmed mean (STM $_{\epsilon}$ ) belongs to this class. Another popular choice, the  $\epsilon$ -symmetric Winsorized mean  $(SWM_{\epsilon})$ , named after Winsor and introduced by Tukev (4) and Dixon (5) in 1960, is also an L-estimator. Bieniek (2016) derived exact bias upper bounds of the Winsorized mean based on Danielak and Rychlik's work (2003) on the trimmed mean for any distribution with a finite second moment and confirmed that the former is smaller than the latter (6, 7). In 1963, Hodges and Lehmann (8) proposed a class of nonparametric location estimators based on rank tests and, from the Wilcoxon signed-rank statistic (9), deduced the median of pairwise means as a robust location estimator for a symmetric population. Both L-statistics and R-statistics achieve robustness essentially by removing a certain proportion of extreme values. In 1964, Huber (10) generalized maximum likelihood estimation to the minimization of the sum of a specific loss function, which measures the residuals between the data points and the model's parameters. Some L-statistics are also M-statistics, e.g., the sample mean is an M-estimator with a squared error loss function, while the sample median is an M-estimator with an absolute error loss function (10). The Huber M-estimator is obtained by applying the Huber loss function that combines elements of both squared error and absolute error to achieve robustness against gross errors and high efficiency for contaminated Gaussian distributions (10). Sun, Zhou, and Fan (2020) examined the concentration bounds of Huber M-estimator (11). Mathieu (2022) (12) further derived the concentration bounds of M-statistics and demonstrated that, by selecting the tuning parameter which depends on the variance, Huber M-estimator can also be a sub-Gaussian estimator. The concept of median of means  $(MoM_{k,b=\frac{n}{k}}, k)$  is the number of size in each block, b is the number of blocks) was implicitly introduced several times in Nemirovsky and Yudin (1983) (13), Jerrum, Valiant, and Vazirani (1986), (14) and Alon, Matias and Szegedy (1996) (15)'s works. Given its good performance even for distributions with infinite second moments, MoM has received increasing attention over the past decade (16–23). Devroye, Lerasle, Lugosi, and Oliveira (2016) showed that MoM nears the optimum of sub-Gaussian mean estimation with regards to concentration bounds when the distribution has a heavy tail (21). For a comparison of concentration bounds of trimmed mean, Huber M-estimator, median of means and other relavent estimators, readers are directed to Gobet, Lerasle, and Métivier's paper (2022) (24). Laforgue, Clemencon, and Bertail (2019) proposed the median of randomized means (MoRM<sub>k,b</sub>) (23), wherein, rather than partitioning, an arbitrary number, b, of blocks are built independently from the sample, and showed that MoRM has better non-asymptotic sub-Gaussian property compared to MoM. In fact, asymptotically, the Hodges-Lehmann (H-L) estimator is equivalent to  $MoM_{k=2,b=\frac{n}{k}}$  and  $MoRM_{k=2,b}$ , and they can be seen as the pairwise mean distribution is approximated by the sampling without replacement and bootstrap, respectively. For the asymptotic validity, readers are referred to the foundational works of Efron (1979) (25), Bickel and Freedman (1981, 1984) (26, 27), and Helmers, Janssen, and Veraverbeke (1990)

37

38

39

41

45

46

47

48

49

50

51

52

53

54

55

60

61

62

63

64

66

67

68

69

70

71

### **Significance Statement**

In 1964, van Zwet introduced the convex transformation order for comparing the skewness of two distributions. This paradigm shift played a fundamental role in defining robust measures of distributions, from spread to kurtosis. Here, rather than the stochastic ordering between two distributions, the orderliness of quantile averages within a distribution is investigated. By classifying distributions through the signs of derivatives, a series of sophisticated robust mean estimators are deduced. Nearly all common nonparametric robust location estimators are found to be special cases thereof.

T.L. designed research, performed research, analyzed data, and wrote the paper The author declares no competing interest.

<sup>&</sup>lt;sup>1</sup> To whom correspondence should be addressed. E-mail: tl@biomathematics.org

(28)

73

74

75

77

78

79

80

81

82

83

84

85

86

87

88

89

90

91

92

93

94

95

96

97

98

99

100

101

102

103

104

105

106

107

108

109

110

111

113

114

115

Here, the  $\epsilon$ -b-stratified mean is defined as

$$SM_{\epsilon,b,n} := \frac{b}{n} \left( \sum_{j=1}^{\frac{b-1}{2b\epsilon}} \sum_{i_j = \frac{(2bj-b-1)n\epsilon}{b-1}}^{\frac{(2bj-b+1)n\epsilon}{b-1}} X_{i_j} \right),$$

where  $X_1 \leq ... \leq X_n$  denote the order statistics of a sample of n independent and identically distributed random variables  $X_1, \ldots, X_n$ .  $b \in \mathbb{N}, b \geq 3$ . The definition was further refined to guarantee the continuity of the breakdown point by incorporating an additional block in the center when  $\lfloor \frac{b-1}{2b\epsilon} \rfloor \mod 2 = 0$ , or by adjusting the central block when  $\lfloor \frac{b-1}{2b\epsilon} \rfloor \mod 2 = 1$  (SI Text). If the subscript n is omitted, only the asymptotic behavior is considered. If b is omitted, b = 3 is assumed.  $SM_{\epsilon,b=3}$  is equal to  $STM_{\epsilon}$ , when  $\epsilon > \frac{1}{6}$ . The basic idea of the stratified mean, when  $\frac{b-1}{2\epsilon} \in \mathbb{N}$ ,  $b \mod 2 = 1$  is to distribute the data into  $\frac{b-1}{2\epsilon}$  equal-sized non-overlapping blocks according to their order than  $\frac{b-1}{2\epsilon}$ . according to their order, then further sequentially group these blocks into b equal-sized strata and compute the mean of the middle stratum, which is the median of means of each stratum. In situations where  $i \mod 1 \neq 0$ , a potential solution is to generate multiple smaller samples that satisfy the equality by sampling without replacement, and subsequently calculate the mean of all estimations, the details of determining the sample size and sampling times are included in the SI Text. Although the principle is similar to that of the median of means, without the random shift, the result is different from  $MoM_{k=\frac{n}{h},b}$ . Additionally, the stratified mean differs from the mean of the sample obtained through stratified sampling methods, introduced by Neymean (1934) (29) or ranked set sampling (30), introduced by McIntyre in 1952, as these sampling methods are designed to obtain more representative samples or improve the efficiency of sample estimates, but the sample mean based on them are not robust. When  $b \mod 2 = 1$ , the stratified mean can be regarded as replacing the other equal-sized strata with the middle stratum, which, in principle, is analogous to the Winsorized mean that replaces extreme values with less extreme percentiles. Furthermore, while the bounds confirm that the Winsorized mean and median of means outperform the trimmed mean (6, 7, 21, 24) in worst-case performance, the complexity of bound analysis makes it difficult to achieve a complete and intuitive understanding of these results. Also, a clear explanation for the average performance of them remains elusive. The aim of this paper is to define a series of semiparametric models using the signs of derivatives, reveal their elegant interrelations and connections to parametric models, and show that by exploiting these models, a set of sophisticated robust mean estimators can be deduced, which have strong robustness to departures from assumptions.

## Quantile average and weighted average

The symmetric trimmed mean, symmetric Winsorized mean, and stratified mean are all L-statistics. More specifically, they are symmetric weighted averages, which are defined as

$$\mathrm{SWA}_{\epsilon,n} \coloneqq \frac{\sum_{i=1}^{\lceil \frac{n}{2} \rceil} \frac{X_i + X_{n-i+1}}{2} w_i}{\sum_{i=1}^{\frac{n}{2}} w_i},$$

where  $w_i$ s are the weights applied to the symmetric quantile averages according to the definition of the corresponding L-statistic. For example, for the  $\epsilon$ -symmetric trimmed mean,

 $w_i = \begin{cases} 0, & i < n\epsilon \\ 1, & i \ge n\epsilon \end{cases}$ , provided that  $n\epsilon \in \mathbb{N}$ . The mean and median are indeed two special cases of the symmetric trimmed mean.

To extend the symmetric quantile average to the asymmetric case, there are two possible definitions for the  $\epsilon, \gamma$ -quantile average (QA( $\epsilon, \gamma, n$ )), i.e.,

$$\frac{1}{2}(\hat{Q}_n(\gamma\epsilon) + \hat{Q}_n(1-\epsilon)), \qquad [1]$$

121

124

125

126

127

134

138

140

141

142

143

144

145

148

149

150

151

153

155

156

157

158

159

160

161

162

163

and

$$\frac{1}{2}(\hat{Q}_n(\epsilon) + \hat{Q}_n(1 - \gamma \epsilon)), \qquad [2] \quad {}_{126}$$

where  $\gamma \geq 0$  and  $0 \leq \epsilon \leq \frac{1}{1+\gamma}$ ,  $\hat{Q}_n(p)$  is the empirical quantile function. For trimming from both sides, [1] and [2] are equivalent. [1] is assumed in this article unless otherwise specified, since many common asymmetric distributions are right skewed, and [1] allows trimming only from the right side by setting  $\gamma = 0$ .

Analogously, the weighted average can be defined as

$$\mathrm{WA}_{\epsilon,\gamma} \coloneqq \frac{\int_{\epsilon_0=0}^{\frac{1}{1+\gamma}} \mathrm{QA}\left(\epsilon_0,\gamma\right) w_{\epsilon_0}}{\int_{\epsilon_0=0}^{\frac{1}{1+\gamma}} w_{\epsilon_0}}.$$

For instance, the  $\epsilon$ ,  $\gamma$ -trimmed mean (TM $_{\epsilon,\gamma}$ ) is a weighted average with a left trim size of  $\gamma \epsilon n$  and a right trim size of  $\epsilon n$ ,

where 
$$w_{\epsilon_0} = \begin{cases} 0, & \epsilon_0 < \epsilon \\ 1, & \epsilon_0 \ge \epsilon \end{cases}$$

### Classifying distributions by the signs of derivatives

Let  $\mathcal{P}_k$  denote the set of all distributions over  $\mathbb{R}$  whose moments, from the first to the kth, are all finite. Without loss of generality, all classes discussed in the following are subclasses of the nonparametric class of distributions  $\mathcal{P}_{\Upsilon}^{k} := \{\text{All continuous distribution } P \in \mathcal{P}_{k}\}.$  Besides fully and smoothly parameterizing by a Euclidean parameter or just assuming regularity conditions, there are many ways to classify distributions. In 1956, Stein initiated the problem of estimating parameters in the presence of an infinite dimensional nuisance shape parameter (31). A notable example discussed in his groundbreaking work was the estimation of the center of symmetry for an unknown symmetric distribution. In 1993, Bickel, Klaassen, Ritov, and Wellner published an influential semiparametrics textbook (32) and systematically classified many common models into three classes: parametric, nonparametric, and semiparametric. However, there is another old and commonly encountered class of distributions that receives little attention in semiparametric literature: the unimodal distribution. It is a very unique semiparametric model because its definition is based on the signs of derivatives, i.e., assuming P is continuous,  $(f'(x) > 0 \text{ for } x \leq M) \land$  $(f'(x) < 0 \text{ for } x \ge M)$ . Let  $\mathcal{P}_U$  denote the set of all unimodal distributions. Five parametric distributions in  $\mathcal{P}_U$  are detailed as examples here: Weibull, gamma, Pareto, lognormal and generalized Gaussian.

# Inequalities related to weighted averages

The bias bound of the  $\epsilon$ -symmetric trimmed mean is also monotonic for  $\mathcal{P}_U \cap \mathcal{P}_2$ , as proven in the SI Text using the

formulae provided in Bernard et al.'s paper (2). So far, it 167 appears clear that the bias of an estimator is closely related 168 to its degree of robustness. For a right-skewed unimodal 169 distribution, often,  $\mu \geq \text{STM}_{\epsilon} \geq m$ . Then analogous to 170 the  $\gamma$ -orderliness, the  $\gamma$ -trimming inequality is defined as  $\forall 0 \le \epsilon_1 \le \epsilon_2 \le \frac{1}{1+\gamma}, TM_{\epsilon_1,\gamma} \ge TM_{\epsilon_2,\gamma}$ . A necessary and sufficient condition for the  $\gamma$ -trimming inequality is the monotonic 173 decrease of the bias of the  $\epsilon, \gamma$ -trimmed mean as a function of 174 the breakdown point  $\epsilon$  for a right skewed distribution, proven 175 in the SI Text.  $\gamma$ -orderliness is a sufficient condition for the  $\gamma$ -trimming inequality, as proven in the SI Text, but it is not 177 necessary.

Theorem .1. For a right-skewed distribution following the  $\gamma$ -trimming inequality, the quantile average is always greater or equal to the corresponding trimmed mean with the same  $\epsilon$  and  $\gamma$ , provided that  $0 \le \epsilon \le \frac{1}{1+\gamma}$  and  $\gamma \ge 0$ .

183 Proof. Without loss of generality, assuming the distribution is continuous. According to the definition of the  $\gamma$ -trimming inequality:  $\frac{1}{1-\epsilon-\gamma\epsilon+2\delta}\int_{\gamma\epsilon-\delta}^{1-\epsilon+\delta}Q\left(u\right)du\geq\frac{1}{1-\epsilon-\gamma\epsilon}\int_{\gamma\epsilon}^{1-\epsilon}Q\left(u\right)du,$  186 if  $0\leq\epsilon\leq\frac{1}{1+\gamma}$  and  $\gamma\geq0$ , where  $\delta$  is an infinitesimal positive quantity. Then, rewriting the inequality as  $\int_{\gamma\epsilon-\delta}^{1-\epsilon+\delta}Q\left(u\right)du-\frac{1-\epsilon-\gamma\epsilon+2\delta}{1-\epsilon-\gamma\epsilon}\int_{\gamma\epsilon}^{1-\epsilon}Q\left(u\right)du\geq0\Leftrightarrow$  189  $\int_{1-\epsilon}^{1-\epsilon+\delta}Q\left(u\right)du+\int_{\gamma\epsilon-\delta}^{\gamma\epsilon}Q\left(u\right)du-\frac{2\delta}{1-\epsilon-\gamma\epsilon}\int_{\gamma\epsilon}^{1-\epsilon}Q\left(u\right)du\geq0$  0. Since  $\delta\to0^+$ ,  $\frac{1}{2\delta}\left(\int_{1-\epsilon}^{1-\epsilon+\delta}Q\left(u\right)du+\int_{\gamma\epsilon-\delta}^{\gamma\epsilon}Q\left(u\right)du\right)=$  191  $\frac{Q(\gamma\epsilon)+Q(1-\epsilon)}{2}\geq\frac{1}{1-\epsilon-\gamma\epsilon}\int_{\gamma\epsilon}^{1-\epsilon}Q\left(u\right)du, \text{ the proof is complete.}$ 

An analogous result can be obtained in the following theorem

Theorem .2. For a right-skewed continuous distribution following the  $\gamma$ -trimming inequality, the Winsorized mean is always greater or equal to the corresponding trimmed mean with the same  $\epsilon$  and  $\gamma$ , provided that  $0 \le \epsilon \le \frac{1}{1+\gamma}$  and  $1 \ge \gamma \ge 0$ .

If assuming  $\gamma$ -orderliness, the result in Theorem .2 can be extended to the  $\gamma > 1$  case, as proven in the SI Text. Replacing the trimmed mean in the  $\gamma$ -trimming inequality with Winsorized mean forms the definition of  $\gamma$ -Winsorization inequality.  $\gamma$ -orderliness also implies the  $\gamma$ -Winsorization inequality, if  $1 \ge \gamma \ge 0$ , as proven in the SI Text.

To construct weighted averages based on the  $\gamma$ -orderliness, let  $\mathcal{B}_i = \int_{i\epsilon}^{(i+1)\epsilon} \mathrm{QA}\left(u,\gamma\right) du$ ,  $ka = k\epsilon + c$ , from the  $\gamma$ -orderliness,  $-\frac{\partial \mathrm{QA}_{\epsilon,\gamma}}{\partial \epsilon} \geq 0 \Rightarrow \forall 0 \leq a \leq 2a \leq \frac{1}{1+\gamma}, -\frac{(\mathrm{QA}(2a,\gamma)-\mathrm{QA}(a,\gamma))}{a} \geq 0 \Rightarrow \mathcal{B}_i - \mathcal{B}_{i+1} \geq 0$ . Let  $\mathcal{B}_i = \mathcal{B}_0$ , then, based on the  $\gamma$ -orderliness,  $\epsilon,\gamma$ -block Winsorized mean, is defined here for comparison in the SI Dataset S1 as

$$\mathrm{BWM}_{\epsilon,\gamma,n} \coloneqq \frac{1}{n} \left( \sum_{i=n\gamma\epsilon+1}^{(1-\epsilon)n} X_i + \sum_{i=n\gamma\epsilon+1}^{2n\gamma\epsilon+1} X_i + \sum_{i=(1-2\epsilon)n}^{(1-\epsilon)n} X_i \right),$$

which is double weighting the leftest and rightest blocks having the size  $\gamma \epsilon n$  and  $\epsilon n$ . Since their sizes are different, the  $1 \geq \gamma \geq 0$  is still necessary for the  $\gamma$ -block Winsorization inequality. If  $\gamma$  is omitted,  $\gamma = 1$  is assumed. This terminology is the same for other weighted averages. The solutions for  $i \mod 1 \neq 0$  are the same as that in SM. From the second  $\gamma$ -orderliness,  $\frac{\partial^2 QA_{\epsilon,\gamma}}{\partial^2 \epsilon} \geq 0 \Rightarrow \forall 0 \leq a \leq 2a \leq 3a \leq \frac{1}{1+\gamma}, \frac{1}{a} \left(\frac{(QA(3a,\gamma)-QA(2a,\gamma))}{a} - \frac{(QA(2a,\gamma)-QA(a,\gamma))}{a}\right) \geq 0 \Rightarrow \mathcal{B}_i - 2\mathcal{B}_{i+1} + \mathcal{B}_{i+2} \geq 0$ . So, based on the second orderliness,  $SM_{\epsilon}$  can be seen as assuming  $\gamma = 1$ , replacing the two blocks,  $\mathcal{B}_i + \mathcal{B}_{i+2}$  with one block  $2\mathcal{B}_{i+1}$ . From the  $\nu$ th  $\gamma$ -orderliness, the recurrence relation of the derivatives naturally produces the alternating binomial coefficients,

$$(-1)^{\nu} \frac{\partial^{\nu} QA_{\epsilon,\gamma}}{\partial \epsilon^{\nu}} \geq 0 \Rightarrow \forall 0 \leq a \leq \dots \leq (\nu+1)a \leq \frac{1}{2},$$

$$\frac{(-1)^{\nu}}{a} \left( \frac{\frac{QA(\nu a + a, \gamma) \cdot \dots}{a} - \frac{\cdots QA(2a, \gamma)}{a}}{a} - \frac{\frac{QA(\nu a, \gamma) \cdot \dots}{a} - \frac{\cdots QA(a, \gamma)}{a}}{a} \right)$$

$$\geq 0 \Leftrightarrow \frac{(-1)^{\nu}}{a^{\nu}} \left( \sum_{j=0}^{\nu} (-1)^{j} \binom{\nu}{j} QA((\nu - j + 1)a, \gamma) \right) \geq 0$$

$$\Rightarrow \sum_{j=0}^{\nu} (-1)^{j} \binom{\nu}{j} \mathcal{B}_{i+j} \geq 0.$$

Based on the  $\nu$ th orderliness, the  $\epsilon$ -binomial mean is introduced as

$$\mathrm{BM}_{\nu,\epsilon,n} \coloneqq \frac{1}{n} \left( \sum_{i=1}^{\frac{1}{2}\epsilon^{-1}(\nu+1)^{-1}} \sum_{j=0}^{\nu} \left( 1 - (-1)^j \binom{\nu}{j} \right) \mathfrak{B}_{i_j} \right),$$

219

220

221

224

225

226

227

228

229

230

231

232

233

234

235

236

237

238

239

240

where  $\mathfrak{B}_{i_j} = \sum_{l=n\epsilon(j+(i-1)(\nu+1)+1)}^{n\epsilon(j+(i-1)(\nu+1)+1)} (X_l + X_{n-l+1})$ . If  $\nu$  is not indicated, it is default as  $\nu = 3$ . Since the alternating sum of binomial coefficients is zero, when  $\nu \ll \epsilon^{-1}$ ,  $\epsilon \to 0$ , BM  $\to \mu$ . If  $\frac{1}{2}\epsilon^{-1}(\nu+1)^{-1} \in \mathbb{N}$ , the asymmetry case is dividing the sample into  $\epsilon^{-1}$  blocks in the same way as SM and then further weighting each block using binomial coefficients  $(0 \le \gamma \le 1 \text{ is needed})$ . The solutions for the continuity of the breakdown point and  $l \mod 1 \neq 0$  are the same as that in SM and not repeated here. The equality  $BM_{\nu=1,\epsilon} = BWM_{\epsilon}$ holds, and similarly,  $\mathrm{BM}_{\nu=2,\epsilon}=\mathrm{SM}_{\epsilon,b=3},$  when  $\gamma=1$  and their respective  $\epsilon s$  are identical. Interestingly, the biases of the  $\mathrm{SM}_{\epsilon=\frac{1}{0},b=3}$  and the  $\mathrm{WM}_{\epsilon=\frac{1}{0}}$  are nearly indistinguishable in common asymmetric unimodal distributions such as Weibull, gamma, lognormal, and Pareto (SI Text), indicating that their robustness to departures from the symmetry assumption is practically similar. The reason is that the Winsorized mean is using two single quantiles to replace the trimmed parts, not two blocks. The following theorems explain this difference.

**Data Availability.** Data for Figure ?? are given in SI Dataset S1. All codes have been deposited in GitHub.

**ACKNOWLEDGMENTS.** I gratefully acknowledge the valuable comments by the editor which substantially improved the clarity and quality of this paper.

193

194

206

209

210

211

212

213

- CF Gauss, Theoria combinationis observationum erroribus minimis obnoxiae. (Henricus Dieterich), (1823).
- C Bernard, R Kazzi, S Vanduffel, Range value-at-risk bounds for unimodal distributions under partial information. *Insur. Math. Econ.* 94, 9–24 (2020).
  - 3. P Daniell, Observations weighted according to order. Am. J. Math. 42, 222–236 (1920).

245

252

253

256

257

258

263

264

265 266

267

276

277

289

290

299

300

- JW Tukey, A survey of sampling from contaminated distributions in *Contributions to probability* and statistics. (Stanford University Press), pp. 448–485 (1960).
- WJ Dixon, Simplified Estimation from Censored Normal Samples. The Annals Math. Stat. 31,
   385 391 (1960).
- M Bieniek, Comparison of the bias of trimmed and winsorized means. Commun. Stat. Methods
   45, 6641–6650 (2016).
  - K Danielak, T Rychlik, Theory & methods: Exact bounds for the bias of trimmed means. Aust.
     & New Zealand J. Stat. 45, 83–96 (2003).
- J Hodges Jr, E Lehmann, Estimates of location based on rank tests. *The Annals Math. Stat.* 34, 598–611 (1963).
  - 9. F Wilcoxon, Individual comparisons by ranking methods. Biom. Bull. 1, 80-83 (1945).
  - 10. PJ Huber, Robust estimation of a location parameter. Ann. Math. Stat. 35, 73-101 (1964).
  - 11. Q Sun, WX Zhou, J Fan, Adaptive huber regression. J. Am. Stat. Assoc. 115, 254-265 (2020).
- T Mathieu, Concentration study of m-estimators using the influence function. *Electron. J. Stat.* 16, 3695–3750 (2022).
- 13. AS Nemirovskij, DB Yudin, Problem complexity and method efficiency in optimization. (Wiley-Interscience), (1983).
  - MR Jerrum, LG Valiant, VV Vazirani, Random generation of combinatorial structures from a uniform distribution. Theor. computer science 43, 169–188 (1986).
  - N Alon, Y Matias, M Szegedy, The space complexity of approximating the frequency moments in *Proceedings of the twenty-eighth annual ACM symposium on Theory of computing*. pp. 20–29 (1996).
- PL Bühlmann, Bagging, subagging and bragging for improving some prediction algorithms in Research report/Seminar für Statistik, Eidgenössische Technische Hochschule (ETH).
   (Seminar für Statistik, Eidgenössische Hochschule (ETH), Zürich), Vol. 113, (2003).
- 17. JY Audibert, O Catoni, Robust linear least squares regression. The Annals Stat. 39, 2766–2794
   (2011).
- D Hsu, S Sabato, Heavy-tailed regression with a generalized median-of-means in *International Conference on Machine Learning*. (PMLR), pp. 37–45 (2014).
  - S Minsker, Geometric median and robust estimation in banach spaces. Bernoulli 21, 2308– 2335 (2015).
- C Brownlees, E Joly, G Lugosi, Empirical risk minimization for heavy-tailed losses. *The Annals Stat.* 43, 2507–2536 (2015).
- L Devroye, M Lerasle, G Lugosi, RI Oliveira, Sub-gaussian mean estimators. The Annals Stat.
   44, 2695–2725 (2016).
- 22. E Joly, G Lugosi, Robust estimation of u-statistics. Stoch. Process. their Appl. 126, 3760–3773
   (2016).
- P. Laforgue, S. Clémençon, P. Bertail, On medians of (randomized) pairwise means in *Interna-* tional Conference on Machine Learning. (PMLR), pp. 1272–1281 (2019).
- 24. E Gobet, M Lerasle, D Métivier, Mean estimation for Randomized Quasi Monte Carlo method.
   working paper or preprint (2022).
- 288 25. B Efron, Bootstrap methods: Another look at the jackknife. *The Annals Stat.* **7**, 1–26 (1979).
  - PJ Bickel, DA Freedman, Some asymptotic theory for the bootstrap. The annals statistics 9, 1196–1217 (1981).
- PJ Bickel, DA Freedman, Asymptotic normality and the bootstrap in stratified sampling. The annals statistics 12, 470–482 (1984).
- R Helmers, P Janssen, N Veraverbeke, Bootstrapping U-quantiles. (CWI. Department of Operations Research, Statistics, and System Theory [BS]), (1990).
- 29. J Neyman, On the two different aspects of the representative method: The method of stratified
   sampling and the method of purposive selection. J. Royal Stat. Soc. 97, 558–606 (1934).
- 30. G McIntyre, A method for unbiased selective sampling, using ranked sets. Aust. journal agricultural research 3, 385–390 (1952).
  - C Stein, , et al., Efficient nonparametric testing and estimation in Proceedings of the third Berkeley symposium on mathematical statistics and probability. Vol. 1, pp. 187–195 (1956).
- P Bickel, CA Klaassen, Y Ritov, JA Wellner, Efficient and adaptive estimation for semiparametric models. (Springer) Vol. 4, (1993).

4 | Lee