Semiparametric robust mean estimations based on the orderliness of quantile averages

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This manuscript was compiled on June 5, 2023

- As one of the most fundamental problems in statistics, the 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 deviations concerning the mean can be quite dif-
- $_{\rm 6}$ $\,$ ferent in asymmetric distributions, but the underlying mechanisms
- 7 remain largely unclear.

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