Semiparametric robust mean estimations based on the orderliness of quantile averages

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

Inequalities related to weighted averages

- 2 So far, it seems plausible that the bias of a trimmed mean
- $_{\rm 3}$ $\,$ should be monotonically related to its degree of robustness in
- $_{\tt 4}$ $\,$ a semiparametric distribution, since it is a linear combination
- 5 of quantile averages as shown in Section ??. Analogous to
- $_{6}$ $\,$ the $\gamma\text{-orderliness},$ the $\gamma\text{-trimming}$ inequality for a right-skewed
- 7 distribution is defined as $\forall 0 \leq \epsilon_1 \leq \epsilon_2 \leq \frac{1}{1+\gamma}, TM_{\epsilon_1,\gamma} \geq$
- 8 $TM_{\epsilon_2,\gamma}$
- 9 Data Availability. Data for Figure ?? are given in SI Dataset
- 10 S1. All codes have been deposited in GitHub.
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