

Semiparametric robust mean estimations based on the orderliness of quantile averages

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| Hodges–Lehmann estimator

Inequalities related to weighted averages

So far, it is quite natural to hypothesize that the value of ϵ, γ -trimmed mean should be monotonically related to the breakdown point in a semiparametric distribution, since it is a linear combination of quantile averages as shown in Section ???. Analogous to the γ -orderliness, the γ -trimming inequality for a right-skewed distribution is defined as $\forall 0 \leq \epsilon_1 \leq \epsilon_2 \leq \frac{1}{1+\gamma}$, $\text{TM}_{\epsilon_1, \gamma} \geq \text{TM}_{\epsilon_2, \gamma}$. γ -orderliness is a sufficient condition for the γ -trimming inequality, as proven in the SI Text. The next theorem shows a relation between the ϵ, γ -quantile average and the ϵ, γ -trimmed mean under the γ -trimming inequality, suggesting the γ -orderliness is not a necessary condition for the γ -trimming inequality.

Theorem .1. *For a distribution that is right-skewed and follows the γ -trimming inequality, it is asymptotically true that the quantile average is always greater or equal to the corresponding trimmed mean with the same ϵ and γ , $0 \leq \epsilon \leq \frac{1}{1+\gamma}$.*

Proof. According to the definition of the γ -trimming inequality: $\forall 0 \leq \epsilon \leq \frac{1}{1+\gamma}$, $\frac{1}{1-\epsilon-\gamma\epsilon+2\delta} \int_{\gamma\epsilon-\delta}^{1-\epsilon+\delta} Q(u) du \geq \frac{1}{1-\epsilon-\gamma\epsilon} \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du$, where δ is an infinitesimal positive quantity. Subsequently, rewriting the inequality gives $\int_{\gamma\epsilon-\delta}^{1-\epsilon+\delta} Q(u) du - \frac{1-\epsilon-\gamma\epsilon+2\delta}{1-\epsilon-\gamma\epsilon} \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du \geq 0 \Leftrightarrow \int_{1-\epsilon}^{1-\epsilon+\delta} Q(u) du + \int_{\gamma\epsilon-\delta}^{\gamma\epsilon} Q(u) du - \frac{2\delta}{1-\epsilon-\gamma\epsilon} \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du \geq 0$. Since $\delta \rightarrow 0^+$, $\frac{1}{2\delta} \left(\int_{1-\epsilon}^{1-\epsilon+\delta} Q(u) du + \int_{\gamma\epsilon-\delta}^{\gamma\epsilon} Q(u) du \right) = \frac{Q(\gamma\epsilon)+Q(1-\epsilon)}{2} \geq \frac{1}{1-\epsilon-\gamma\epsilon} \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du$, the proof is complete. \square

An analogous result about the relation between the ϵ, γ -trimmed mean and the ϵ, γ -Winsorized mean can be obtained in the following theorem.

Theorem .2. *For a right-skewed distribution following the γ -trimming inequality, asymptotically, the Winsorized mean is always greater or equal to the corresponding trimmed mean with the same ϵ and γ , provided that $0 \leq \gamma \leq 1$. If assuming γ -orderliness, the inequality is valid for any non-negative γ .*

Proof. According to Theorem .1, $\frac{Q(\gamma\epsilon)+Q(1-\epsilon)}{2} \geq \frac{1}{1-\epsilon-\gamma\epsilon} \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du \Leftrightarrow \gamma\epsilon(Q(\gamma\epsilon)+Q(1-\epsilon)) \geq \left(\frac{2\gamma\epsilon}{1-\epsilon-\gamma\epsilon}\right) \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du$. Then, if $0 \leq \gamma \leq 1$, $1, \left(1 - \frac{1}{1-\epsilon-\gamma\epsilon}\right) \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du + \gamma\epsilon(Q(\gamma\epsilon)+Q(1-\epsilon)) \geq 0 \Rightarrow \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du + \gamma\epsilon Q(\gamma\epsilon) + \epsilon Q(1-\epsilon) \geq \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du + \gamma\epsilon(Q(\gamma\epsilon)+Q(1-\epsilon)) \geq \frac{1}{1-\epsilon-\gamma\epsilon} \int_{\gamma\epsilon}^{1-\epsilon} Q(u) du$, the proof

of the first assertion is complete. The second assertion is established in Theorem 0.3. in the SI Text. \square

Replacing the TM in the γ -trimming inequality with WA forms the definition of the γ -weighted inequality. The γ -orderliness also implies the γ -Winsorization inequality when $0 \leq \gamma \leq 1$, as proven in the SI Text. To construct weighted averages based on the ν th γ -orderliness and satisfying the corresponding weighted inequality, when $0 \leq \gamma \leq 1$, let $\mathcal{B}_i = \int_{i\epsilon}^{(i+1)\epsilon} \text{QA}(u, \gamma) du$, $ka = k\epsilon + c$. From the γ -orderliness, it follows that, $-\frac{\partial \text{QA}}{\partial \epsilon} \geq 0 \Leftrightarrow \forall 0 \leq a \leq 2a \leq \frac{1}{1+\gamma}$, $-\frac{(\text{QA}(2a, \gamma) - \text{QA}(a, \gamma))}{a} \geq 0 \Rightarrow \mathcal{B}_i - \mathcal{B}_{i+1} \geq 0$, if $0 \leq \gamma \leq 1$. Suppose that $\mathcal{B}_i = \mathcal{B}_0$. Then, the ϵ, γ -block Winsorized mean, is defined as

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

which is double weighting the leftest and rightest blocks having sizes of $\gamma\epsilon n$ and ϵn , respectively.

Data Availability. Data for Figure ?? are given in SI Dataset S1. All codes have been deposited in [GitHub](#).

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