Semiparametric robust mean estimations based on the orderliness of quantile averages

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This manuscript was compiled on July 4, 2023

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

Proof. □

Inequalities Between and Among Robust Mean Estimates

Analogous to the γ-orderliness, the γ-trimming inequality for a right-skewed distribution is defined as $\forall 0 \leq \epsilon_1 \leq \epsilon_2 \leq \frac{1}{1+\gamma}, \mathrm{TM}_{\epsilon_1,\gamma} \geq \mathrm{TM}_{\epsilon_2,\gamma}$. 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.

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

ACKNOWLEDGMENTS. I sincerely acknowledge the insightful comments from the editor which considerably elevated the lucidity and merit of this paper.