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

- So far, it is quite natural to hypothesize that the value of
- ³ a ϵ, γ -trimmed mean should be monotonically related to its
- 4 breakdown point in a semiparametric distribution, since it is
- 5 a linear combination of quantile averages as shown in Section
- ⁶ ??. Analogous to the γ -orderliness, the γ -trimming inequality
- $_{7}~$ for a right-skewed distribution is defined as $\forall 0 \leq \epsilon_{1} \leq \epsilon_{2} \leq$
- 8 $\frac{1}{1+\gamma}$, $TM_{\epsilon_1,\gamma} \ge TM_{\epsilon_2,\gamma}$.
- Data Availability. Data for Figure ?? are given in SI Dataset
- 10 S1. All codes have been deposited in GitHub.
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