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

 Γ Proof.

Inequalities related to weighted averages

- 3 So far, it is quite natural to hypothesize that the value of
- 4 ϵ, γ -trimmed mean should monotonically decrease as the ϵ
- $_{5}$ $\,$ increases in a right-skewed semiparametric distribution, since
- 6 $TM_{\epsilon,\gamma}$ is a linear combination of quantile averages as shown
- 7 in Section ??.
- 8 Data Availability. Data for Figure ?? are given in SI Dataset
- 9 S1. All codes have been deposited in GitHub.
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