Semiparametric robust mean estimations based on the orderliness of quantile averages

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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.

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, for all $0 \leq \epsilon \leq \frac{1}{1+\gamma}$.*

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 $\delta \to 0^+$, $\frac{1}{2\delta}\left(\int_{1-\epsilon}^{1-\epsilon+\delta} Q(u)\,du + \int_{\gamma\epsilon-\delta}^{\gamma\epsilon} Q(u)\,du\right) = \frac{Q(\gamma\epsilon)+Q(1-\epsilon)}{2} \geq \frac{1}{1-\epsilon-\gamma\epsilon}\int_{\gamma\epsilon}^{1-\epsilon} Q(u)\,du$, the proof is complete. $\square$

Hodges–Lehmann inequality and γ-U-orderliness

The Hodges–Lehmann estimator stands out as a unique robust location estimator due to its definition being substantially dissimilar from conventional L-estimators, R-estimators, and M-estimators. In their landmark paper, *Estimates of location based on rank tests*, Hodges and Lehmann (1) proposed two methods for computing the H-L estimator: the Wilcoxon score R-estimator and the median of pairwise means. The Wilcoxon score R-estimator is a location estimator based on signed-rank test, or R-estimator, (1) and was later independently discovered by Sen (1963) (2, 3). However, the median of pairwise means is a generalized L-statistic and a trimmed U-statistic, as classified by Serfling in his novel conceptualized study in 1984 (4). Serfling further advanced the understanding by generalizing the H-L kernel as $hl_k(x_1,\ldots,x_k) = \frac{1}{k}\sum_{i=1}^{k} x_i$, where $k \in \mathbb{N}$ (4). Here, the weighted H-L kernel is defined as $whl_k(x_1,\ldots,x_k) = \frac{\sum_{i=1}^{k} x_i \mathbf{w}_i}{\sum_{i=1}^{k} \mathbf{w}_i}$, where $\mathbf{w}_i$s are the weights applied to each element.

By using the weighted H-L kernel and the L-estimator, it is now clear that the Hodges-Lehmann estimator is an LL-statistic, the definition of which is provided as follows:

$$LL_{k,\epsilon,\gamma,n} := L_{\epsilon_0,\gamma,n}\left(\mathrm{sort}\left(\left(whl_k\left(X_{N_1},\cdots,X_{N_k}\right)\right)_{N=1}^{\binom{n}{k}}\right)\right),$$

where $L_{\epsilon_0,\gamma,n}(Y)$ represents the ϵ_0,γ-L-estimator that uses the sorted sequence, $\mathrm{sort}\left(\left(whl_k\left(X_{N_1},\cdots,X_{N_k}\right)\right)_{N=1}^{\binom{n}{k}}\right)$, as input. The upper asymptotic breakdown point of $LL_{k,\epsilon,\gamma}$ is $\epsilon = 1-(1-\epsilon_0)^{\frac{1}{k}}$, as proven in DSSM II. There are two ways to adjust the breakdown point: either by setting k as a constant and adjusting ϵ_0, or by setting ϵ_0 as a constant and adjusting k. In the above definition, k is discrete, but the bootstrap method can be applied to ensure the continuity of k, also making the breakdown point continuous. Specifically, if $k \in \mathbb{R}$, let the bootstrap size be denoted by b, then first sampling the original sample $(1-k+\lfloor k \rfloor)b$ times with each sample size of $\lfloor k \rfloor$, and then subsequently sampling $(1-\lceil k \rceil+k)b$ times with each sample size of $\lceil k \rceil$, $(1-k+\lfloor k \rfloor)b \in \mathbb{N}$, $(1-\lceil k \rceil+k)b \in \mathbb{N}$. The corresponding kernels are computed separately, and the pooled sorted sequence is used as the input for the L-estimator. Let $\mathbf{S}_k$ represent the sorted sequence. Indeed, for any finite sample, X, when $k=n$, $\mathbf{S}_k$ becomes a single point, $whl_{k=n}(X_1,\ldots,X_n)$. When $\mathbf{w}_i = 1$, the minimum of $\mathbf{S}_k$ is $\frac{1}{k}\sum_{i=1}^{k} X_i$, due to the property of order statistics. The maximum of $\mathbf{S}_k$ is $\frac{1}{k}\sum_{i=1}^{k} X_{n-i+1}$. The monotonicity of the order statistics implies the monotonicity of the extrema with respect to k, i.e., the support of $\mathbf{S}_k$ shrinks monotonically. For unequal $\mathbf{w}_i$s, the shrinkage of the support of $\mathbf{S}_k$ might not be strictly monotonic, but the general trend remains, since all LL-statistics converge to the same point, as $k \to n$. Therefore, if $\frac{\sum_{i=1}^{n} X_i \mathbf{w}_i}{\sum_{i=1}^{n} \mathbf{w}_i}$ approaches the population mean when $n \to \infty$, all LL-statistics based on such consistent kernel function approach the population mean as $k \to \infty$. For example, if $whl_k = \mathrm{BM}_{\nu,\epsilon_k,n=k}$, $\nu \ll \epsilon_k^{-1}$, $\epsilon_k \to 0$, such kernel function is consistent. These cases are termed the LL-mean ($\mathrm{LLM}_{k,\epsilon,\gamma,n}$). By substituting the $\mathrm{WA}_{\epsilon_0,\gamma,n}$ for the $L_{\epsilon_0,\gamma,n}$ in LL-statistic, the resulting statistic is referred to as the weighted L-statistic ($\mathrm{WL}_{k,\epsilon,\gamma,n}$). The case having a consistent kernel function is termed as the weighted L-mean ($\mathrm{WLM}_{k,\epsilon,\gamma,n}$). The $w_i = 1$ case of $\mathrm{WLM}_{k,\epsilon,\gamma,n}$ is termed the weighted Hodges-Lehmann mean ($\mathrm{WHLM}_{k,\epsilon,\gamma,n}$). The $\mathrm{WHLM}_{k=1,\epsilon,\gamma,n}$ is the weighted average. If $k \geq 2$ and the WA in WHLM is set as TM_{ϵ_0}, it is called the trimmed H-L mean (Figure **??**, $k=2$, $\epsilon_0 = \frac{15}{64}$). The $\mathrm{THLM}_{k=2,\epsilon,\gamma=1,n}$ appears similar to the Wilcoxon's one-sample statistic investigated by Saleh in 1976 (5), which involves first censoring the sample, and then computing the mean of the number of events that the pairwise mean is

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greater than zero. The $\text{THLM}_{k=2,\epsilon=1-\left(1-\frac{1}{2}\right)^{\frac{1}{2}},\gamma=1,n}$ is the Hodges-Lehmann estimator, or more generally, a special case of the median Hodges-Lehmann mean ($m\text{HLM}_{k,n}$). $m\text{HLM}_{k,n}$ is asymptotically equivalent to the $\text{MoM}_{k,b=\frac{n}{k}}$ as discussed previously, Therefore, it is possible to define a series of location estimators, analogous to the WHLM, based on MoM. For example, the γ-median of means, $\gamma m\text{oM}_{k,b=\frac{n}{k},n}$, is defined by replacing the median in $\text{MoM}_{k,b=\frac{n}{k},n}$ with the γ-median.

The hl_k kernel distribution, denoted as F_{hl_k}, can be defined as the probability distribution of the sorted sequence $\text{sort}\left(\left(hl_k\left(X_{N_1},\cdots,X_{N_k}\right)\right)_{N=1}^{\binom{n}{k}}\right)$. For any real value y, the cdf of the hl_k kernel distribution is given by: $F_{h_{\mathbf{k}}}(y)=\Pr(Y_i\leq y)$, where Y_i represents an individual element from the sorted sequence. The overall hl_k kernel distributions possess a two-dimensional structure, encompassing n kernel distributions with varying k values, from 1 to n, where one dimension is inherent to each individual kernel distribution, while the other is formed by the alignment of the same percentiles across all kernel distributions. As k increases, all percentiles converge to $\bar{X}$, leading to the concept of γ-U-orderliness:

$$\left(\forall k_2\geq k_1\geq 1,\gamma m\text{HLM}_{k_2,\epsilon=1-\left(\frac{\gamma}{1+\gamma}\right)^{\frac{1}{k_2}},\gamma}\geq \gamma m\text{HLM}_{k_1,\epsilon=1-\left(\frac{\gamma}{1+\gamma}\right)^{\frac{1}{k_1}},\gamma}\right)\vee$$

$$\left(\forall k_2\geq k_1\geq 1,\gamma m\text{HLM}_{k_2,\epsilon=1-\left(\frac{\gamma}{1+\gamma}\right)^{\frac{1}{k_2}},\gamma}\leq \gamma m\text{HLM}_{k_1,\epsilon=1-\left(\frac{\gamma}{1+\gamma}\right)^{\frac{1}{k_1}},\gamma}\right)$$

where $\gamma m\text{HLM}_k$ sets the WA in WHLM as γ-median, with γ being constant. The direction of the inequality depends on the relative magnitudes of $\gamma m\text{HLM}_{k=1,\epsilon,\gamma}=\gamma m$ and $\gamma m\text{HLM}_{k=\infty,\epsilon,\gamma}=\mu$. The Hodges-Lehmann inequality can be defined as a special case of the γ-U-orderliness when $\gamma=1$. When $\gamma\in\{0,\infty\}$, the γ-U-orderliness is valid for any distribution as previously shown. If $\gamma\notin\{0,\infty\}$, analytically proving the validity of the γ-U-orderliness for a parametric distribution is pretty challenging. As an example, the hl_2 kernel distribution has a probability density function $f_{hl_2}(x)=\int_0^{2x}2f(t)\,f(2x-t)\,dt$ (a result after the transformation of variables); the support of the original distribution is assumed to be $[0,\infty)$ for simplicity. The expected value of the H-L estimator is the positive solution of $\int_0^{\text{H-L}}\left(f_{hl_2}(s)\right)ds=\frac{1}{2}$. For the exponential distribution, $f_{hl_2,exp}(x)=4\lambda^{-2}xe^{-2\lambda^{-1}x}$, λ is a scale parameter, $E[\text{H-L}]=\frac{-W_{-1}\left(-\frac{1}{2e}\right)-1}{2}\lambda\approx 0.839\lambda$, where W_{-1} is a branch of the Lambert W function which cannot be expressed in terms of elementary functions. However, the violation of the γ-U-orderliness is bounded under certain assumptions, as shown below.

Theorem .2. *For any distribution with a finite second central moment, σ^2, the following concentration bound can be established for the γ-median of means,*

$$\mathbb{P}\left(\gamma moM_{k,b=\frac{n}{k},n}-\mu>\frac{t\sigma}{\sqrt{k}}\right)\leq e^{-\frac{2n}{k}\left(\frac{1}{1+\gamma}-\frac{1}{k+t^2}\right)^2}.$$

Proof. Denote the mean of each block as $\widehat{\mu_i}$, $1\leq i\leq b$. Observe that the event $\left\{\gamma m\text{oM}_{k,b=\frac{n}{k},n}-\mu>\frac{t\sigma}{\sqrt{k}}\right\}$ necessitates the condition that there are at least $b(1-\frac{\gamma}{1+\gamma})$ of $\widehat{\mu_i}$s larger than μ by more than $\frac{t\sigma}{\sqrt{k}}$, i.e., $\left\{\gamma m\text{oM}_{k,b=\frac{n}{k},n}-\mu>\frac{t\sigma}{\sqrt{k}}\right\}\subset\left\{\sum_{i=1}^b\mathbf{1}_{\left(\widehat{\mu_i}-\mu\right)>\frac{t\sigma}{\sqrt{k}}}\geq b\left(1-\frac{\gamma}{1+\gamma}\right)\right\}$, where $\mathbf{1}_A$ is the indicator of event A. Assuming a finite second central moment, σ^2, it follows from one-sided Chebeshev's inequality that $\mathbb{E}\left(\mathbf{1}_{\left(\widehat{\mu_i}-\mu\right)>\frac{t\sigma}{\sqrt{k}}}\right)=\mathbb{P}\left(\left(\widehat{\mu_i}-\mu\right)>\frac{t\sigma}{\sqrt{k}}\right)\leq\frac{\sigma^2}{k\sigma^2+t^2\sigma^2}$.

Given that $\mathbf{1}_{\left(\widehat{\mu_i}-\mu\right)>\frac{t\sigma}{\sqrt{k}}}\in[0,1]$ are independent and identically distributed random variables, according to the aforementioned inclusion relation, the one-sided Chebeshev's inequality and the one-sided Hoeffding's inequality, $\mathbb{P}\left(\gamma m\text{oM}_{k,b=\frac{n}{k},n}-\mu>\frac{t\sigma}{\sqrt{k}}\right)\leq$ $\mathbb{P}\left(\sum_{i=1}^b\mathbf{1}_{\left(\widehat{\mu_i}-\mu\right)>\frac{t\sigma}{\sqrt{k}}}\geq b\left(1-\frac{\gamma}{1+\gamma}\right)\right)=$ $\mathbb{P}\left(\frac{1}{b}\sum_{i=1}^b\left(\mathbf{1}_{\left(\widehat{\mu_i}-\mu\right)>\frac{t\sigma}{\sqrt{k}}}-\mathbb{E}\left(\mathbf{1}_{\left(\widehat{\mu_i}-\mu\right)>\frac{t\sigma}{\sqrt{k}}}\right)\right)\geq\left(1-\frac{\gamma}{1+\gamma}\right)-\mathbb{E}\left(\mathbf{1}_{\left(\widehat{\mu_i}-\mu\right)>\frac{t\sigma}{\sqrt{k}}}\right)\right)\leq$ $e^{-2b\left(\left(1-\frac{\gamma}{1+\gamma}\right)-\mathbb{E}\left(\mathbf{1}_{\left(\widehat{\mu_i}-\mu\right)>\frac{t\sigma}{\sqrt{k}}}\right)\right)^2}\leq$ $e^{-2b\left(1-\frac{\gamma}{1+\gamma}-\frac{\sigma^2}{k\sigma^2+t^2\sigma^2}\right)^2}=e^{-2b\left(\frac{1}{1+\gamma}-\frac{1}{k+t^2}\right)^2}$. ☐

Theorem .3. *Let $B(k,\gamma,t,n)=e^{-\frac{2n}{k}\left(\frac{1}{1+\gamma}-\frac{1}{k+t^2}\right)^2}$. If $n\in\mathbb{N}$, $\gamma\geq 0$, $0\leq t^2<\gamma+1$, and $\gamma-t^2+1\leq k\leq\frac{1}{2}\sqrt{9\gamma^2+18\gamma-8\gamma t^2-8t^2+9}+\frac{1}{2}\left(3\gamma-2t^2+3\right)$, B is monotonic decreasing with respect to k.*

Proof. Since $\frac{\partial B}{\partial k}=\left(\frac{2n\left(\frac{1}{\gamma+1}-\frac{1}{k+t^2}\right)^2}{k^2}-\frac{4n\left(\frac{1}{\gamma+1}-\frac{1}{k+t^2}\right)}{k\left(k+t^2\right)^2}\right)e^{-\frac{2n\left(\frac{1}{\gamma+1}-\frac{1}{k+t^2}\right)^2}{k}}$ and $n\in\mathbb{N}$, $\frac{\partial B}{\partial k}\leq 0\Leftrightarrow\frac{2n\left(\frac{1}{\gamma+1}-\frac{1}{k+t^2}\right)^2}{k^2}-\frac{4n\left(\frac{1}{\gamma+1}-\frac{1}{k+t^2}\right)}{k\left(k+t^2\right)^2}\leq 0\Leftrightarrow\frac{2n\left(-\gamma+k+t^2-1\right)\left(k^2-3(\gamma+1)k+2kt^2+t^2\left(-\gamma+t^2-1\right)\right)}{(\gamma+1)^2k^2\left(k+t^2\right)^3}\leq 0\Leftrightarrow\left(-\gamma+k+t^2-1\right)\left(k^2-3(\gamma+1)k+2kt^2+t^2\left(-\gamma+t^2-1\right)\right)\leq 0$. When the factors are expanded, it yields a cubic inequality in terms of k: $k^3+k^2\left(3t^2-4(\gamma+1)\right)+3k\left(\gamma-t^2+1\right)^2+t^2\left(\gamma-t^2+1\right)^2\leq 0$. Assuming $0\leq t^2<\gamma+1$ and $\gamma\geq 0$, using the factored form and subsequently applying the quadratic formula, the inequality is valid if $\gamma-t^2+1\leq k\leq\frac{1}{2}\sqrt{9\gamma^2+18\gamma-8\gamma t^2-8t^2+9}+\frac{1}{2}\left(3\gamma-2t^2+3\right)$. ☐

Let X be a random variable and $\bar{Y}=\frac{1}{k}(Y_1+\cdots+Y_k)$ be the average of k independent, identically distributed copies of X. Applying the variance operation gives: $\text{Var}(\bar{Y})=\text{Var}\left(\frac{1}{k}(Y_1+\cdots+Y_k)\right)=\frac{1}{k^2}(\text{Var}(Y_1)+\cdots+\text{Var}(Y_k))=\frac{1}{k^2}(k\sigma^2)=\frac{\sigma^2}{k}$, since the variance operation is a linear operator for independent variables, and the variance of a scaled random variable is the square of the scale times the variance of the variable, i.e., $\text{Var}(cX)=E[(cX-E[cX])^2]=E[(cX-cE[X])^2]=E[c^2(X-E[X])^2]=c^2E[((X)-E[X])^2]=c^2\text{Var}(X)$. Thus, the standard deviation of the hl_k kernel distribution, asymptotically, is $\frac{\sigma}{\sqrt{k}}$. By utilizing the asymptotic bias bound of any quantile for any continuous distribution with a finite second central moment, σ^2,(6), a conservative asymptotic bias bound of $\gamma m\text{oM}_{k,b=\frac{n}{k}}$ can be established as $\gamma m\text{oM}_{k,b=\frac{n}{k}}-\mu\leq\sqrt{\frac{\frac{\gamma}{1+\gamma}}{1-\frac{\gamma}{1+\gamma}}}\sigma_{hl_k}=\sqrt{\frac{\gamma}{k}}\sigma$. That implies in Theorem .2, $t<\sqrt{\gamma}$, so when $\gamma=1$, the upper bound of k, subject to the monotonic decreasing constraint, is $2+\sqrt{5} < \frac{1}{2}\sqrt{9+18-8t^2-8t^2+9}+\frac{1}{2}\left(3-2t^2+3\right) \leq 6$, the lower bound is $1 < 2-t^2 \leq 2$. These analyses elucidate a surprising result: although the conservative asymptotic bound of $\mathrm{MoM}_{k,b=\frac{n}{k}}$ is monotonic with respect to k, its concentration bound is optimal when $k \in (2+\sqrt{5}, 6]$.

Then consider the structure within each individual hl_k kernel distribution. The sorted sequence $\mathbf{S}_k$, when $k = n-1$, has n elements and the corresponding hl_k kernel distribution can be seen as a location-scale transformation of the original distribution, so the corresponding hl_k kernel distribution is νth γ-ordered if and only if the original distribution is νth γ-ordered according to Theorem **??**. Analytically proving other cases is challenging. For example, $f'_{hl_2}(x) = 4f(2x)f(0)+\int_0^{2x} 4f(t)f'(2x-t)\,dt$, the strict negative of $f'_{hl_2}(x)$ is not guaranteed if just assuming $f'(x) < 0$, so, even if the original distribution is monotonic decreasing, the hl_2 kernel distribution might be non-monotonic. Also, unlike the pairwise difference distribution, if the original distribution is unimodal, the pairwise mean distribution might be non-unimodal, as demonstrated by a counterexample given by Chung in 1953 and mentioned by Hodges and Lehmann in 1954 (7, 8). Theorem **??** implies that the violation of νth γ-orderliness within the hl_k kernel distribution is also bounded, and the bound monotonically shrinks as k increases because the bound is in unit of the standard deviation of the hl_k kernel distribution. If all hl_k kernel distributions are νth γ-ordered and the distribution itself is νth γ-ordered and γ-U-ordered, then the distribution is called νth γ-U-ordered. The following theorems highlight the significance of γ-symmetric distributions.

Theorem .4. *Any γ-symmetric distribution is νth γ-U-ordered, provided that the γ is the same.*

The succeeding theorem shows that the whl_k kernel distribution is invariably a location-scale distribution if the original distribution belongs to a location-scale family with the same location and scale parameters.

Theorem .5. $whl_k\left(x_1=\lambda x_1+\mu, \ldots, x_k=\lambda x_k+\mu\right) = \lambda whl_k\left(x_1, \ldots, x_k\right)+\mu$.

Proof. $whl_k\left(x_1=\lambda x_1+\mu, \cdots, x_k=\lambda x_k+\mu\right) = \frac{\sum_{i=1}^{k}(\lambda x_i+\mu)w_i}{\sum_{i=1}^{k} w_i} = \frac{\sum_{i=1}^{k}\lambda x_i w_i+\sum_{i=1}^{k}\mu w_i}{\sum_{i=1}^{k} w_i} = \lambda\frac{\sum_{i=1}^{k} x_i w_i}{\sum_{i=1}^{k} w_i} + \frac{\sum_{i=1}^{k}\mu w_i}{\sum_{i=1}^{k} w_i} = \lambda\frac{\sum_{i=1}^{k} x_i w_i}{\sum_{i=1}^{k} w_i}+\mu = \lambda whl_k\left(x_1, \cdots, x_k\right)+\mu$. ☐

According to Theorem .5, the γ-weighted inequality for a right-skewed distribution can be modified as $\forall 0 \leq \epsilon_{0_1} \leq \epsilon_{0_2} \leq \frac{1}{1+\gamma}$, $\mathrm{WLM}_{k,\epsilon=1-\left(1-\epsilon_{0_1}\right)^{\frac{1}{k}},\gamma} \geq \mathrm{WLM}_{k,\epsilon=1-\left(1-\epsilon_{0_2}\right)^{\frac{1}{k}},\gamma}$, which holds the same rationale as the γ-weighted inequality defined in the last section. If the νth γ-orderliness is valid for the whl_k kernel distribution, then all results in the last section can be directly implemented. From that, the binomial H-L mean (set the WA as BM) can be constructed (Figure **??**), while its maximum breakdown point is ≈ 0.065 if $\nu = 3$. A comparison of the biases of $\mathrm{BM}_{\nu=3,\epsilon=\frac{1}{8}}$, $\mathrm{SQM}_{\epsilon=\frac{1}{8}}$, $\mathrm{THLM}_{k=2,\epsilon=\frac{1}{8}}$, $\mathrm{WHLM}_{k=2,\epsilon=\frac{1}{8}}$, $\mathrm{MHHLM}_{k=\frac{2\ln(2)-\ln(3)}{3\ln(2)-\ln(7)},\epsilon=\frac{1}{8}}$ (midhinge H-L mean), $m\mathrm{HLM}_{k=\frac{\ln(2)}{3\ln(2)-\ln(7)},\epsilon=\frac{1}{8}}$, $\mathrm{THLM}_{k=5,\epsilon=\frac{1}{8}}$, and $\mathrm{WHLM}_{k=5,\epsilon=\frac{1}{8}}$ is appropriate (Figure **??**, SI Dataset S1), given their same breakdown points, with $m\mathrm{HLM}_{k=\frac{\ln(2)}{3\ln(2)-\ln(7)},\epsilon=\frac{1}{8}}$ exhibiting the smallest biases. Another comparison among the H-L estimator, the trimmed mean, and the Winsorized mean, all with the same breakdown point, yields the same result that the H-L estimator has the smallest biases (SI Dataset S1). This aligns with Devroye et al.(2016)'s seminal work that MoM is nearly optimal with regards to concentration bounds for heavy-tailed distributions (9).

In 1958, Richtmyer introduced the concept of quasi-Monte Carlo simulation that utilizes low-discrepancy sequences, resulting in a significant reduction in computational expenses for large sample simulation (10). Among various low-discrepancy sequences, Sobol sequences are often favored in quasi-Monte Carlo methods (11). Building upon this principle, in 1991, Do and Hall extended it to bootstrap and found that the quasi-random approach resulted in lower variance compared to other bootstrap Monte Carlo procedures (12). By using a deterministic approach, the variance of $m\mathrm{HLM}_{k,n}$ is much lower than that of $\mathrm{MoM}_{k,b=\frac{n}{k}}$ (SI Dataset S1), when k is small. This highlights the superiority of the median Hodges-Lehmann mean over the median of means, as it not only can provide an accurate estimate for moderate sample sizes, but also allows the use of quasi-bootstrap, where the bootstrap size can be adjusted as needed.

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

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