UNIVERSITY OF SYDNEY

SCHOOL OF MATHEMATICS AND STATISTICS

Statistics Seminar

Friday March 23, 2.00pm., Carslaw Lecture Room 173 (Level 1)

# On M-estimators and normal quantiles

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**Abstract**

We explore a class of robust estimators of normal quantiles filling the gap between maximum likelihood estimators and empirical quantiles. The considered estimators are linear combinations of M-estimators. Their asymptotic variances can be arbitrarily close to variances of the maximum likelihood estimators. Compared with empirical quantiles, the new estimators offer considerable reduction of variance at normal probability distributions.

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