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Basic properties of generalized ψ -estimators

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Dedicated to the memory of Professor Zoltán Daróczy

Abstract. We establish several properties of (weighted) generalized ψ -estimators introduced by Barczy and Páles in 2022: mean-type, monotonicity and sensitivity properties, bisymmetry-type inequality, and some asymptotic and continuity properties. We also illustrate these properties by providing several examples including statistical ones as well.

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