Mr Zimmerman has said he shot Mr Martin to defend himself after the teenager attacked him.

Trayvon Martin, 17, was killed by George Zimmerman, 28, a neighbourhood watch volunteer, in February.

His father, Tracy Martin, told the so-called Million Hoodie March: "My son did not deserve to die."

Police in Sanford, a suburb of Orlando, did not arrest him after he said he was acting in self-defence.

That decision ignited protests that have come to a head this week, with demonstrations at the office of Florida Governor Rick Scott and urgent meetings by community and faith groups.

A rally is planned for later on Thursday in Sanford, with veteran civil rights campaigner Rev Al Sharpton due to speak.

Mr Sharpton indicated he would still attend the rally despite the death of his mother, who passed away on Wednesday.

Meanwhile, city commissioners in Sanford voted late on Wednesday to issue a vote of no-confidence in the city's police chief.

They voted 3-2 to censure Bill Lee, who has held his position for just 10 months.

"I take no pleasure in a public flogging of our police chief," Commissioner Mark McCarty said, according to the Orlando Sentinel. "But he really should turn in his resignation."

In New York, Trayvon Martin's parents moved from a day of TV interviews into the spotlight of a well-attended march in support of their call for the arrest of George Zimmerman.

While the crowd was well short of a million, reports said hundreds of thousands of people filled Union Square Park in Lower Manhattan before filing out to other locations around the city.

An emotional Sybrina Fulton, Trayvon Martin's mother, told the crowd: "My heart is in pain, but to see the support of all of you really makes a difference."

"This is not about a black and white thing. This is about a wrong and right thing," she said.

The crowd called loudly for the arrest of George Zimmerman, who Mr Martin's father accused of racially "profiling" his son.

"There is nothing we can say to bring him back but I'm here to ensure that justice is served so that no parents have to go through this again."

Although Mr Martin was killed in late February, the publication of 911 emergency calls and testimony from a friend of Mr Martin's have ignited the debate over his death.

The sworn testimony of a friend who said she was on the phone with the teenager when he encountered Mr Zimmerman also inflamed passions.

A Florida grand jury is considering whether there is enough evidence to file charges, and the US justice department has launched a probe into the conduct of the local police investigation.

In a statement Sanford City Manager Norton Bonaparte called the death of Trayvon Martin a "tragic situation".

But he emphasised that officers of the Sanford police department were "prohibited from making an arrest based on the facts and circumstances they had at the time".

Trayvon Martin was unarmed and on his way home after buying sweets from a local shop, his parents say.

Mr Zimmerman has said he shot Mr Martin to defend himself after the teenager attacked him.

Under Florida's self-defence law, known as "stand your ground", it is not always possible to arrest people who committed a crime while protecting themselves.