The University of Chicago
Department of Statistics

Seminars for Second Year Ph.D. Students

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On the Choice of m in the m Out of n Bootstrap

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ABSTRACT

For i.i.d. samples of size n, the ordinary bootstrap (Efron, 1979) is known to be consistent in many situations, but it may fail in important examples. Using bootstrap samples of size m, where $m \to \infty$, $m/n \to 0$, typically resolves the problem. The choice of m is a key issue. In this talk, I'll introduce the data dependent rule proposed by Bickel, Gotze and van Zwet to pick m. Also, some simulation results will be shown to see that the rule works quite well both in the situations where the bootstrap works and where it does not.

Information about building access for persons with disabilities may be obtained in advance by calling Kelly Macias at 773.834.5169 or by email (kmacias@galton.uchicago.edu).