

Bootstrap Methods And Their Application

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Bootstrap Methods And Their Application

The bootstrap technique is a powerful and modern tool used in the analysis of statistical data. This book is the first that is aimed at users of the method. It describes many examples, and includes programs in S-plus, available on a disk supplied with the book, for practical use.

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Book description. Bootstrap methods are computer-intensive methods of statistical analysis, which use simulation to calculate standard errors, confidence intervals, and significance tests. The methods apply for any level of modelling, and so can be used for fully parametric, semiparametric, and completely nonparametric analysis.

Bootstrap Methods and their Application by A. C. Davison

Bootstrap Methods and Their Application is published by Cambridge University Press. The book is written by Anthony Davison , Professor of Statistics at the Swiss Federal Institute of Technology, Lausanne, and David Hinkley , Professor of Statistics at the University of California at Santa Barbara.

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standard methods can fail or are unreliable. Use computer in essential way. Randomisation methods based on symmetry arguments, mostly used for tests (as seen in block 'Nichtparametrische Methoden'). Jackknife used for bias and variance estimation. Bootstrap is general tool for confidence intervals, assessment of uncertainty.

An Introduction to Bootstrap Methods and their Application

Bootstrap Methods and their Application / Edition 1 available in Paperback, NOOK Book. Read an excerpt of this book! Read an excerpt of this book! Add to Wishlist. ISBN-10: 0521574714 ISBN-13: 9780521574716 Pub. Date: 10/01/1997 Publisher: Cambridge University Press.

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research and saw the development of bootstrap methods from its very beginning. However, Chernick did not get seriously involved into bootstrap research until 1984 when he started to find practical applications in nonlinear regression models and classification problems while employed at the Aerospace Corporation.

An Introduction to Bootstrap Methods with Applications to R

Bootstrap methods enable fairly sophisticated statistical calculations to be done by computer simulation. The range of application is broad: from biology and medicine through to econometrics and finance. Compared with other treatments, applications are thoroughly covered in this 1997 book, with an emphasis on practical implementation.

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Bootstrapping is any test or metric that uses random sampling with replacement, and falls under the broader class of resampling methods. Bootstrapping assigns measures of accuracy (bias, variance, confidence intervals, prediction error, etc.) to sample estimates.

Bootstrapping (statistics) - Wikipedia

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