

**Graduate Seminar
University of Regina
Department of Mathematics & Statistics**

Speaker: MiaoMiao Chen
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Title: An Introduction to the Bootstrap based on Confidence Intervals

Date: Friday, March 27, 2009

Time: 10 a.m.

Place: Math & Stats Lounge (CW 307.20)

Abstract

Efron introduced a "bootstrap" resampling method for estimating the standard error of statistic interest in 1979. The bootstrap is involved into a wide variety of statistic procedure, so we would like to discuss the bootstrap confidence interval for mean rather than the standard error estimation for it. Based on this purpose, we will describe the bootstrap-t interval and percentile method comparing with the Normal and t-distribution. While the basic bootstrap technique is verified, the next considerable research "Dependent Bootstrap" has been directed forward and improved. Now, the definition and properties of dependent bootstrap will be given in the following part.