

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

Speaker: MiaoMiao Chen
University of Regina

Title: Dependent Bootstrap Confidence Intervals

Date: Friday, June 12, 2009

Time: 1 p.m.

Place: Math & Stats Lounge (CW 307.20)

Abstract

This talk is to introduce how the bootstrap-t, percentile and modified percentile methods involve in the dependent bootstrap confidence interval, and then show the simulation results on comparing the coverage probabilities and average length of confidence interval using three methods of calculating confidence intervals for both traditional and dependent bootstrap, also included the computation of normal theory confidence intervals in comparison.