

## Bootstrap Methods A Guide For Practitioners And Researchers

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Chernick, Michael R. Bootstrap methods : a guide for practitioners and researchers / Michael R. Chernick.—2nd ed. p. cm. Includes bibliographical references and index. ISBN 978-0-471-75621-7 (cloth) 1. Bootstrap (Statistics) I. Title. QA276.B.C48 2008 519.544—dc22 2007029309 Printed in the United States of America 10 9 8 7 6 5 4 3 2 1

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value of bootstrap methods is now well established. The intention of the fi rst edition was to provide a historical perspective to the development of the bootstrap, to provide practitioners with enough appli-cations and references to know when and how the bootstrap can be used and to also understand its pitfalls.

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straightforward bootstrap approach, and this led to comparisons of various procedures to solve the problem. It also opened up a dialogue between us about the virtues of permutation methods, bootstrap methods and other resa-mping methods, and the basic conditions for their applicability. We recog-

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•The bootstrap is a general method for doing statistical analysis without making strong parametric assumptions. •Efron's nonparametric bootstrap, resamples the original data. •It was originally designed to estimate bias and standard errors for statistical estimates much like the jackknife. 3

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Distribution-free resampling methods-permutation tests, decision trees, and the bootstrap-are used today in virtually every research area. A Practitioner's Guide to Resampling for Data Analysis, Data Mining, and Modeling explains how to use the bootstrap to estimate the precision of sample-based estimates and to determine sample size, data permutations to test hypotheses, and the readily ...