

BIOS 750: Monte Carlo and Bootstrapping

Bootstrapping

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Data based simulation method: Computer intensive

"Resampling" method

Efron (& Tibshirani) are the big names here.

Efron proposed the bootstrapping procedure in 1979.

Idea was an extension of Tukey's jackknife approach to resampling, which was first introduced by Quenouille (1949).

Bootstrapping

Efron once mentioned that he considered calling it '*The Shotgun*' since it can
“... blow the head of any problem if the statistician can stand the resulting mess”.

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