

BIOS 8500: Monte Carlo and Bootstrapping

Bootstrapping

Mouse medians

Hypothesis testing (again)

Jackknife

Bootstrapping

General idea:

Given a sample of N subjects:

Draw B samples of N using sampling with replacement.
(resample the sample)

Compute the statistic of interest from each of the B samples

Can then find standard error of the statistic, do the hypothesis test, compute the confidence intervals, etc. using the empirical sampling distribution

Example 1: Mouse survival

(from Efron & Tibshirani, 1993)

Survival times (in days) recorded for two groups of mice: those subjected to a test surgery ($n=7$) and controls ($m=9$).

Treated ($n=7$): 94, 38, 23, 197, 99, 16, 141

Controls ($m = 9$): 52, 10, 40, 104, 50, 27, 146, 31, 46

$\text{median}(\text{treated}) = 94$

$\text{median}(\text{control}) = 46$