

CONTENTS

Series Editor's Introduction **iv**

Acknowledgments **vi**

1. Introduction **1**

Traditional Parametric Statistical Inference 4

Bootstrap Statistical Inference 9

Bootstrapping a Regression Model 15

Theoretical Justification 20

The Jackknife 22

Monte Carlo Evaluation of the Bootstrap 27

2. Statistical Inference Using the Bootstrap **30**

Bias Estimation 30

Bootstrap Confidence Intervals 33

3. Applications of Bootstrap Confidence Intervals **42**

Confidence Intervals for Statistics With Unknown

Sampling Distributions 43

The Sample Mean From a Small Sample 44

The Difference Between Two Sample Medians 50

Inference When Traditional Distributional

Assumptions Are Violated 54

OLS Regression With a Nonnormal Error Structure 55

4. Conclusion **58**

Future Work 58

Limitations of the Bootstrap 60

Concluding Remarks 62

**Appendix: Bootstrapping With Statistical
Software Packages** **62**

Notes **66**

References **68**

About the Authors **73**