

论文

ON THE CONDITION FOR CONSISTENCY OF RESAMPLING ESTIMATORS OF VARIANCE OF TRIMMED L-STATISTICS

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摘要 In this paper, a counter-example is presented to show that conditions given by[1] and [2] are not enough to guarantee the consistency of resampling estimators of variance of trimmed L-statistics. To this end, a rather weak but sufficient condition is proposed to ensure the strong consistency. Lastly, a declaration in [3] on the generalization of a modified resampling procedure is found to be invalid.

关键词 [L-statistics,bootstrap, random weighting](#)

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Abstract In this paper, a counter-example is presented to show that conditions given by[1] and [2] are not enough to guarantee the consistency of resampling estimators of variance of trimmed L-statistics. To this end, a rather weak but sufficient condition is proposed to ensure the strong consistency. Lastly, a declaration in [3] on the generalization of a modified resampling procedure is found to be invalid.

Key words [L-statistics](#) [bootstrap](#) [random weighting](#) [variance estimation](#)

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