

论文

ASYMPTOTIC THEORIES FOR THE ROBUST PP ESTIMATORS OF THE PRINCIPAL COMPONENTS AND DISPERSION MATRIX III. BOOTSTRAP CONFIDENCE SETS, BOOTSTRAP TESTS

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摘要 In this paper the bootstrap theories, which are based on the author's former paper, of M-type principal components and dispersion matrices and M-type PP tests for multivariate location and scale are obtained. The bootstrap confidence sets for the principal components, dispersion matrices and correlation matrices are also constructed.

关键词 [Bootstrap confidence sets, eigenvalues and eigenvectors](#)

分类号

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Key words [Bootstrap confidence sets](#) [eigenvalues and eigenvectors](#) [dispersion matrices](#) [projection pursuit\(PP\)](#) [bootstrap](#)

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