Journal of Systems Science and Complexity 1997 10 (2): 106-113 ISSN: 1000-0577 CN: 11-2019/O1

论文

A METHOD TO APPROXIMATE DISTRIBUTIONS OF RELATED STATISTICS

SHI Jianqing(1),ZHENG Zhongguo(2)

(1)Institute of Systems Science, Academia Sinica, Beijing 100080, China;(2)Department of Probability and Statistics, Peking University, Beijing 100871, China

收稿日期 修回日期 网络版发布日期 接受日期

摘要 In this paper we propose a method to approximate a class of statistics which admit Edgeworth expansions. The accuracy of the approximation is proved to be at the same optimal rate as the well known bootstrap and random weighting. In practice conditional distributions of uni-dimensional statistics constructed by our method can exactly be derived. Meanwhile, our method has a nice model robustness.

关键词 Bootstrap, Edgeworth expansion, random w

分类号

扩展功能

本文信息

- Supporting info
- PDF(0KB)
- [HTML全文](0KB)
- 参考文献

服务与反馈

- 把本文推荐给朋友
- 加入我的书架
- 加入引用管理器
- 复制索引
- Email Alert
- 文章反馈
- 浏览反馈信息

相关信息

- 本刊中 包含“Bootstrap, Edgeworth expansion, random w”的 相关文章
- 本文作者相关文章
  - SHI Jianqing
  - ZHENG Zhongguo

A METHOD TO APPROXIMATE DISTRIBUTIONS OF RELATED STATISTICS

SHI Jianqing(1),ZHENG Zhongguo(2)

(1)Institute of Systems Science, Academia Sinica, Beijing 100080, China;(2)Department of Probability and Statistics, Peking University, Beijing 100871, China

Abstract In this paper we propose a method to approximate a class of statistics which admit Edgeworth expansions. The accuracy of the approximation is proved to be at the same optimal rate as the well known bootstrap and random weighting. In practice conditional distributions of uni-dimensional statistics constructed by our method can exactly be derived. Meanwhile, our method has a nice model robustness.

Key words Bootstrap Edgeworth expansion random weighting

DOI:

通讯作者