

# Derandomizing and Rerandomizing Variance Estimators

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*S. G. Henderson and P. W. Glynn*

Technical Report, Department of Operations Research, Stanford University (1996)

- [HG96.pdf](#)

This technical report is meant to accompany the paper [7] and should be read in conjunction with that work. It describes several concepts which were alluded to in [7] but not elaborated on.

We give algorithms for computing the derandomized estimator and, introduce the concept of rerandomizaion, examine heuristically the question of how the derandomized and standard variance estimators behave as the splitting constants get small, and consider the use of the derandomized estimator in sequential stopping situations.

[7] S. G. Henderson and P. W. Glynn: Derandomized variance estimators. *Operations Research*. Vol. 47 (6), 907-916 (1999)