

resampling methods for dependent pdf

This is a book on bootstrap and related resampling methods for temporal and spatial data exhibiting various forms of dependence. Like the resampling methods for independent data, these methods provide tools for statistical analysis of dependent data without requiring stringent structural assumptions.

Resampling Methods for Dependent Data | S. N. Lahiri

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Resampling Methods For Dependent Data 1st Edition

Bootstrapping Dependent Data One of the key issues confronting bootstrap resampling approximations is how to deal with dependent data. Consider a sequence $\{X_t\}_{t=1}^n$ of dependent random variables. Clearly it would be a mistake to resample from the sequence scalar quantities, as the resampled resamples would break the temporal dependence.

Bootstrapping Dependent Data

Resampling Methods for Time Series Overview 1. Bootstrap resampling 2. Effects of dependence 3. Subsampling ... Naive resampling fails Sampling with replacement creates bootstrap sam- ... and rely on the blocks becoming less dependent as they get farther apart. The key assumption is that the distribution of the statistic has

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A Gentle Introduction to Resampling Techniques Dale Berger Claremont Graduate University 2 Overview of resampling 2 Permutation Methods 3 Bootstrapping 3 Monte Carlo ... Resampling methods have become

practical with the general availability of cheap rapid computing and new software. Compared to standard methods of statistical inference, these

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