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## Jackknife and Bootstrap Indian Institute of Astrophysics

November 25th, 2018 - Jackknife and Bootstrap Notes by G Jogesh Babu, Center for Astrostatistics, The Pennsylvania State University. The jackknife estimator of bias  $E\{\hat{\mu}_J - \hat{\mu}_n\} = \text{bias}_J = \frac{1}{n} \sum_{i=1}^n X_{ni} - \hat{\mu}_n$ ;  $n\hat{\mu}_J - n\hat{\mu}_n = 2$ . Such a bias-corrected estimator hopefully reduces the overall bias. The summands above.

## Chapter 8 Bootstrap and Jackknife Estimation of Sampling

November 16th, 2018 - Bootstrap and Jackknife Estimation of Sampling Distributions. 1 A General View of the Bootstrap, 2 Bootstrap Methods, 3 The Jackknife, 4 Some limit theory for bootstrap methods, 5 The bootstrap and the delta method, 6 Bootstrap Tests and Bootstrap Confidence Intervals, 7 M Estimators and the Bootstrap.

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