

Contents

Preface	vii
Chapter 1	1
INTRODUCTION	
Chapter 2	5
THE JACKKNIFE ESTIMATE OF BIAS	
2.1. Quenouille's bias estimate	5
2.2. The grouped jackknife	7
2.3. A picture	7
2.4. Aitken acceleration	8
2.5. The law school data	9
2.6. What does $\widehat{\text{BIAS}}$ really estimate?	10
Chapter 3	13
THE JACKKNIFE ESTIMATE OF VARIANCE	
3.1. The expectation	13
3.2. The unbiased estimate of variance	14
3.3. Trimmed means	14
3.4. The sample median	16
3.5. Ratio estimation	16
3.6. Functions of the expectation	17
3.7. The law school data	17
3.8. Linear regression	18
Chapter 4	21
BIAS OF THE JACKKNIFE VARIANCE ESTIMATE	
4.1. ANOVA decomposition of $\hat{\theta}$	22
4.2. Proof of the main result	22
4.3. Influence functions	24
4.4. Quadratic functionals	24
4.5. Sample size modification	26
Chapter 5	27
THE BOOTSTRAP	
5.1. Monte Carlo evaluation of \widehat{SD}	29
5.2. Parametric bootstrap	30

5.3. Smoothed bootstrap	30
5.4. Bootstrap methods for more general problems	31
5.5. The bootstrap estimate of bias	33
5.6. Finite sample spaces	34
5.7. Regression models	35
Chapter 6	37
THE INFINITESIMAL JACKKNIFE, THE DELTA METHOD AND THE INFLUENCE FUNCTION	
6.1. Resampling procedures	37
6.2. Relation between the jackknife and bootstrap estimates of stan- dard deviation	39
6.3. Jaeckel's infinitesimal jackknife	39
6.4. Influence function estimates of standard deviation	42
6.5. The delta method	42
6.6. Estimates of bias	44
6.7. More general random variables	45
Chapter 7	49
CROSS VALIDATION, JACKKNIFE AND BOOTSTRAP	
7.1. Excess error	49
7.2. Bootstrap estimate of expected excess error	52
7.3. Jackknife approximation to the bootstrap estimate	53
7.4. Cross-validation estimate of excess error	54
7.5. Relationship between the cross-validation and jackknife estimates	57
7.6. A complicated example	58
Chapter 8	61
BALANCED REPEATED REPLICATIONS (HALF-SAMPLING)	
8.1. Bootstrap estimate of standard deviation	62
8.2. Half-sample estimate of standard deviation	62
8.3. Balanced repeated replications	64
8.4. Complementary balanced half-samples	65
8.5. Some possible alternative methods	66
Chapter 9	69
RANDOM SUBSAMPLING	
9.1. m -estimates	69
9.2. The typical value theorem	70
9.3. Random subsampling	71
9.4. Resampling asymptotics	72
9.5. Random subsampling for other problems	73

Chapter 10	75
NONPARAMETRIC CONFIDENCE INTERVALS	
10.1 The median	75
10.2. Typical value theorem for the median	76
10.3. Bootstrap theory for the median	77
10.4. The percentile method	78
10.5. Percentile method for the median	80
10.6. Bayesian justification of the percentile method	81
10.7. The bias-corrected percentile method	82
10.8. Typical value theory and the percentile method	84
10.9. The percentile method for m -estimates	87
10.10. Bootstrap t and tilting	87
References	91