Colloquium Announcement

Speaker: Dr. Masoud Nasari
Affiliation: School of Mathematics & Statistics, Carleton University
Date: Tuesday, November 8, 2011
Time: 2:00 p.m.
Room: C-2033

Title: Another look at bootstrapping the student t-statistic
               (joint work with M. Csörgő)

Abstract: Bootstrap, which was first introduced and investigated by Efron in 1979, is one of the most influential ideas in modern Statistics. The validity of bootstrapped t-statistic for Efron's scheme has been intensively studied in the literature. The common feature of all of these studies is that they all establish the validity of bootstrap via conditioning on the data. In the first part of this talk we establish the validity of bootstrapping the t-statistic by using the new method of conditioning on the selections (bootstrap weights). One advantage of this new method of viewing bootstrap is that it helps identifying an appropriate scheme of bootstrap for the data in hand. In the second part of this talk we consider Efron's scheme to bootstrap the t-statistic and via the classical method of conditioning on the data we establish the validity of this scheme when the data do not necessarily have a finite variance.