
He Jiang

UC San Diego Dept Mathematics

Research focus:

Resampling methods and hypothesis testing

Importance of simulations:

- (1) To derive patterns that are extremely difficult to find mathematically
- (2) To confirm and visually illustrate results proved mathematically

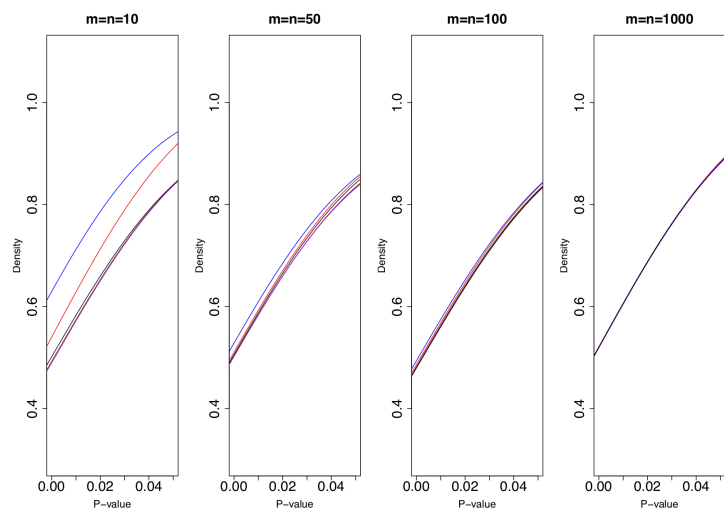
A Comparison of Permutation and Bootstrap Tests

- (1) Does not need to know the underlying distribution of the sample
- (2) Testing for equality of *means* (mainly in small sample sizes)
- (3) Compare *Type I Error Rates* and *Power* in order to find out which test works best under different circumstances
- (4) Each situation needs 5,000 samples (of X and Y), then each resampling method is carried out $B=10,000$ times
- (5) Four situations for Normal and Exponential cases respectively in finding *Type I Error Rate*, and four more situations for Normal and Exponential cases in finding *Power*

He Jiang

UC San Diego Dept Mathematics

Problem: The simulation takes too long on a personal computer, and cannot be accomplished in a timely manner



For example, this “simple” graph on the left illustrating *Type I Error Rates*, takes four sets of 12 hours to draw, which is around 48 hours total

Note that this is only around $1/4$ of the total simulations in the entire project

Goal: Speeding up simulation process would greatly benefit further statistical researches in their computational part