

Bibliography

- Abelson, R. P. and Tukey, J. W. (1963) Efficient utilization of non-numerical information in quantitative analysis: general theory and the case of simple order. *Annals of Mathematical Statistics* **34**, 1347–1369.
- Akaike, H. (1973) Information theory and an extension of the maximum likelihood principle. In *Second International Symposium on Information Theory*, eds B. N. Petrov and F. Czaki, pp. 267–281. Budapest: Akademiai Kiado. Reprinted in *Breakthroughs in Statistics*, volume 1, eds S. Kotz and N. L. Johnson, pp. 610–624. New York: Springer.
- Akritis, M. G. (1986) Bootstrapping the Kaplan–Meier estimator. *Journal of the American Statistical Association* **81**, 1032–1038.
- Altman, D. G. and Andersen, P. K. (1989) Bootstrap investigation of the stability of a Cox regression model. *Statistics in Medicine* **8**, 771–783.
- Andersen, P. K., Borgan, Ø., Gill, R. D. and Keiding, N. (1993) *Statistical Models Based on Counting Processes*. New York: Springer.
- Andrews, D. F. and Herzberg, A. M. (1985) *Data: A Collection of Problems from Many Fields for the Student and Research Worker*. New York: Springer.
- Appleyard, S. T., Witkowski, J. A., Ripley, B. D., Shotton, D. M. and Dubowicz, V. (1985) A novel procedure for pattern analysis of features present on freeze fractured plasma membranes. *Journal of Cell Science* **74**, 105–117.
- Athreya, K. B. (1987) Bootstrap of the mean in the infinite variance case. *Annals of Statistics* **15**, 724–731.
- Atkinson, A. C. (1985) *Plots, Transformations, and Regression*. Oxford: Clarendon Press.
- Bai, C. and Olshen, R. A. (1988) Discussion of “Theoretical comparison of bootstrap confidence intervals”, by P. Hall. *Annals of Statistics* **16**, 953–956.
- Bailer, A. J. and Oris, J. T. (1994) Assessing toxicity of pollutants in aquatic systems. In *Case Studies in Biometry*, eds N. Lange, L. Ryan, L. Billard, D. R. Brillinger, L. Conquest and J. Greenhouse, pp. 25–40. New York: Wiley.
- Banks, D. L. (1988) Histospline smoothing the Bayesian bootstrap. *Biometrika* **75**, 673–684.
- Barbe, P. and Bertail, P. (1995) *The Weighted Bootstrap*. Volume 98 of *Lecture Notes in Statistics*. New York: Springer.
- Barnard, G. A. (1963) Discussion of “The spectral analysis of point processes”, by M. S. Bartlett. *Journal of the Royal Statistical Society series B* **25**, 294.
- Barndorff-Nielsen, O. E. and Cox, D. R. (1989) *Asymptotic Techniques for Use in Statistics*. London: Chapman & Hall.
- Barndorff-Nielsen, O. E. and Cox, D. R. (1994) *Inference and Asymptotics*. London: Chapman & Hall.
- Beran, J. (1994) *Statistics for Long-Memory Processes*. London: Chapman & Hall.
- Beran, R. J. (1986) Simulated power functions. *Annals of Statistics* **14**, 151–173.
- Beran, R. J. (1987) Prepivoting to reduce level error of confidence sets. *Biometrika* **74**, 457–468.
- Beran, R. J. (1988) Prepivoting test statistics: a bootstrap view of asymptotic refinements. *Journal of the American Statistical Association* **83**, 687–697.
- Beran, R. J. (1992) Designing bootstrap prediction regions. In *Bootstrapping and Related Techniques: Proceedings, Trier, FRG, 1990*, eds K.-H. Jöckel, G. Rothe and

- W. Sandler, volume 376 of *Lecture Notes in Economics and Mathematical Systems*, pp. 23–30. New York: Springer.
- Beran, R. J. (1997) Diagnosing bootstrap success. *Annals of the Institute of Statistical Mathematics* **49**, to appear.
- Berger, J. O. and Bernardo, J. M. (1992) On the development of reference priors (with Discussion). In *Bayesian Statistics 4*, eds J. M. Bernardo, J. O. Berger, A. P. Dawid and A. F. M. Smith, pp. 35–60. Oxford: Clarendon Press.
- Besag, J. E. and Clifford, P. (1989) Generalized Monte Carlo significance tests. *Biometrika* **76**, 633–642.
- Besag, J. E. and Clifford, P. (1991) Sequential Monte Carlo p -values. *Biometrika* **78**, 301–304.
- Besag, J. E. and Diggle, P. J. (1977) Simple Monte Carlo tests for spatial pattern. *Applied Statistics* **26**, 327–333.
- Bickel, P. J. and Freedman, D. A. (1981) Some asymptotic theory for the bootstrap. *Annals of Statistics* **9**, 1196–1217.
- Bickel, P. J. and Freedman, D. A. (1983) Bootstrapping regression models with many parameters. In *Festschrift for Erich L. Lehmann*, eds P. J. Bickel, K. A. Doksum and J. L. Hodges, pp. 28–48. Pacific Grove, California: Wadsworth & Brooks/Cole.
- Bickel, P. J. and Freedman, D. A. (1984) Asymptotic normality and the bootstrap in stratified sampling. *Annals of Statistics* **12**, 470–482.
- Bickel, P. J., Götze, F. and van Zwet, W. R. (1997) Resampling fewer than n observations: gains, losses, and remedies for losses. *Statistica Sinica* **7**, 1–32.
- Bickel, P. J., Klassen, C. A. J., Ritov, Y. and Wellner, J. A. (1993) *Efficient and Adaptive Estimation for Semiparametric Models*. Baltimore: Johns Hopkins University Press.
- Bickel, P. J. and Yahav, J. A. (1988) Richardson extrapolation and the bootstrap. *Journal of the American Statistical Association* **83**, 387–393.
- Bissell, A. F. (1972) A negative binomial model with varying element sizes. *Biometrika* **59**, 435–441.
- Bissell, A. F. (1990) How reliable is your capability index? *Applied Statistics* **39**, 331–340.
- Bithell, J. F. and Stone, R. A. (1989) On statistical methods for analysing the geographical distribution of cancer cases near nuclear installations. *Journal of Epidemiology and Community Health* **43**, 79–85.
- Bloomfield, P. (1976) *Fourier Analysis of Time Series: An Introduction*. New York: Wiley.
- Boos, D. D. and Monahan, J. F. (1986) Bootstrap methods using prior information. *Biometrika* **73**, 77–83.
- Booth, J. G. (1996) Bootstrap methods for generalized linear mixed models with applications to small area estimation. In *Statistical Modelling*, eds G. U. H. Seeber, B. J. Francis, R. Hatzinger and G. Steckel-Berger, volume 104 of *Lecture Notes in Statistics*, pp. 43–51. New York: Springer.
- Booth, J. G. and Butler, R. W. (1990) Randomization distributions and saddlepoint approximations in generalized linear models. *Biometrika* **77**, 787–796.
- Booth, J. G., Butler, R. W. and Hall, P. (1994) Bootstrap methods for finite populations. *Journal of the American Statistical Association* **89**, 1282–1289.
- Booth, J. G. and Hall, P. (1994) Monte Carlo approximation and the iterated bootstrap. *Biometrika* **81**, 331–340.
- Booth, J. G., Hall, P. and Wood, A. T. A. (1992) Bootstrap estimation of conditional distributions. *Annals of Statistics* **20**, 1594–1610.
- Booth, J. G., Hall, P. and Wood, A. T. A. (1993) Balanced importance resampling for the bootstrap. *Annals of Statistics* **21**, 286–298.
- Bose, A. (1988) Edgeworth correction by bootstrap in autoregressions. *Annals of Statistics* **16**, 1709–1722.
- Box, G. E. P. and Cox, D. R. (1964) An analysis of transformations (with Discussion). *Journal of the Royal Statistical Society series B* **26**, 211–246.
- Bratley, P., Fox, B. L. and Schrage, L. E. (1987) *A Guide to Simulation*. Second edition. New York: Springer.
- Braun, W. J. and Kulperger, R. J. (1995) A Fourier method for bootstrapping time series. Preprint, Department of Mathematics and Statistics, University of Winnipeg.
- Braun, W. J. and Kulperger, R. J. (1997) Properties of a Fourier bootstrap method for time series. *Communications in Statistics — Theory and Methods* **26**, to appear.
- Breiman, L., Friedman, J. H., Olshen, R. A. and Stone, C. J. (1984) *Classification and Regression Trees*. Pacific Grove, California: Wadsworth & Brooks/Cole.
- Breslow, N. (1985) Cohort analysis in epidemiology. In *A Celebration of Statistics*, eds A. C. Atkinson and S. E. Fienberg, pp. 109–143. New York: Springer.
- Bretagnolle, J. (1983) Lois limites du bootstrap de certaines fonctionnelles. *Annales de l'Institut Henri Poincaré, Section B* **19**, 281–296.
- Brillinger, D. R. (1981) *Time Series: Data Analysis and Theory*. Expanded edition. San Francisco: Holden-Day.
- Brillinger, D. R. (1988) An elementary trend analysis of Rio Negro levels at Manaus, 1903–1985. *Brazilian Journal of Probability and Statistics* **2**, 63–79.

- Brillinger, D. R. (1989) Consistent detection of a monotonic trend superposed on a stationary time series. *Biometrika* **76**, 23–30.
- Brockwell, P. J. and Davis, R. A. (1991) *Time Series: Theory and Methods*. Second edition. New York: Springer.
- Brockwell, P. J. and Davis, R. A. (1996) *Introduction to Time Series and Forecasting*. New York: Springer.
- Brown, B. W. (1980) Prediction analysis for binary data. In *Biostatistics Casebook*, eds R. G. Miller, B. Efron, B. W. Brown and L. E. Moses, pp. 3–18. New York: Wiley.
- Buckland, S. T. and Garthwaite, P. H. (1990) Algorithm AS 259: estimating confidence intervals by the Robbins–Monro search process. *Applied Statistics* **39**, 413–424.
- Bühlmann, P. and Künsch, H. R. (1995) The blockwise bootstrap for general parameters of a stationary time series. *Scandinavian Journal of Statistics* **22**, 35–54.
- Bunke, O. and Droge, B. (1984) Bootstrap and cross-validation estimates of the prediction error for linear regression models. *Annals of Statistics* **12**, 1400–1424.
- Burman, P. (1989) A comparative study of ordinary cross-validation, v -fold cross-validation and the repeated learning-testing methods. *Biometrika* **76**, 503–514.
- Burr, D. (1994) A comparison of certain bootstrap confidence intervals in the Cox model. *Journal of the American Statistical Association* **89**, 1290–1302.
- Burr, D. and Doss, H. (1993) Confidence bands for the median survival time as a function of covariates in the Cox model. *Journal of the American Statistical Association* **88**, 1330–1340.
- Canty, A. J., Davison, A. C. and Hinkley, D. V. (1996) Reliable confidence intervals. Discussion of “Bootstrap confidence intervals”, by T. J. DiCiccio and B. Efron. *Statistical Science* **11**, 214–219.
- Carlstein, E. (1986) The use of subseries values for estimating the variance of a general statistic from a stationary sequence. *Annals of Statistics* **14**, 1171–1179.
- Carpenter, J. R. (1996) *Simulated confidence regions for parameters in epidemiological models*. Ph.D. thesis, Department of Statistics, University of Oxford.
- Chambers, J. M. and Hastie, T. J. (eds) (1992) *Statistical Models in S*. Pacific Grove, California: Wadsworth & Brooks/Cole.
- Chao, M.-T. and Lo, S.-H. (1994) Maximum likelihood summary and the bootstrap method in structured finite populations. *Statistica Sinica* **4**, 389–406.
- Chapman, P. and Hinkley, D. V. (1986) The double bootstrap, pivots and confidence limits. Technical Report 34, Center for Statistical Sciences, University of Texas at Austin.
- Chen, C., Davis, R. A., Brockwell, P. J. and Bai, Z. D. (1993) Order determination for autoregressive processes using resampling methods. *Statistica Sinica* **3**, 481–500.
- Chen, C.-H. and George, S. L. (1985) The bootstrap and identification of prognostic factors via Cox’s proportional hazards regression model. *Statistics in Medicine* **4**, 39–46.
- Chen, S. X. (1996) Empirical likelihood confidence intervals for nonparametric density estimation. *Biometrika* **83**, 329–341.
- Chen, S. X. and Hall, P. (1993) Smoothed empirical likelihood confidence intervals for quantiles. *Annals of Statistics* **21**, 1166–1181.
- Chen, Z. and Do, K.-A. (1994) The bootstrap methods with saddlepoint approximations and importance resampling. *Statistica Sinica* **4**, 407–421.
- Cobb, G. W. (1978) The problem of the Nile: conditional solution to a changepoint problem. *Biometrika* **65**, 243–252.
- Cochran, W. G. (1977) *Sampling Techniques*. Third edition. New York: Wiley.
- Collings, B. J. and Hamilton, M. A. (1988) Estimating the power of the two-sample Wilcoxon test for location shift. *Biometrics* **44**, 847–860.
- Cook, R. D., Hawkins, D. M. and Weisberg, S. (1992) Comparison of model misspecification diagnostics using residuals from least mean of squares and least median of squares fits. *Journal of the American Statistical Association* **87**, 419–424.
- Cook, R. D., Tsai, C.-L. and Wei, B. C. (1986) Bias in nonlinear regression. *Biometrika* **73**, 615–623.
- Cook, R. D. and Weisberg, S. (1982) *Residuals and Influence in Regression*. London: Chapman & Hall.
- Cook, R. D. and Weisberg, S. (1994) Transforming a response variable for linearity. *Biometrika* **81**, 731–737.
- Corcoran, S. A., Davison, A. C. and Spady, R. H. (1996) Reliable inference from empirical likelihoods. Preprint, Department of Statistics, University of Oxford.
- Cowling, A., Hall, P. and Phillips, M. J. (1996) Bootstrap confidence regions for the intensity of a Poisson process. *Journal of the American Statistical Association* **91**, 1516–1524.
- Cox, D. R. and Hinkley, D. V. (1974) *Theoretical Statistics*. London: Chapman & Hall.
- Cox, D. R. and Isham, V. (1980) *Point Processes*. London: Chapman & Hall.

- Cox, D. R. and Lewis, P. A. W. (1966) *The Statistical Analysis of Series of Events*. London: Chapman & Hall.
- Cox, D. R. and Oakes, D. (1984) *Analysis of Survival Data*. London: Chapman & Hall.
- Cox, D. R. and Snell, E. J. (1981) *Applied Statistics: Principles and Examples*. London: Chapman & Hall.
- Cressie, N. A. C. (1982) Playing safe with misweighted means. *Journal of the American Statistical Association* **77**, 754–759.
- Cressie, N. A. C. (1991) *Statistics for Spatial Data*. New York: Wiley.
- Dahlhaus, R. and Janas, D. (1996) A frequency domain bootstrap for ratio statistics in time series analysis. *Annals of Statistics* **24**, to appear.
- Daley, D. J. and Vere-Jones, D. (1988) *An Introduction to the Theory of Point Processes*. New York: Springer.
- Daniels, H. E. (1954) Saddlepoint approximations in statistics. *Annals of Mathematical Statistics* **25**, 631–650.
- Daniels, H. E. (1955) Discussion of “Permutation theory in the derivation of robust criteria and the study of departures from assumption”, by G. E. P. Box and S. L. Andersen. *Journal of the Royal Statistical Society series B* **17**, 27–28.
- Daniels, H. E. (1958) Discussion of “The regression analysis of binary sequences”, by D. R. Cox. *Journal of the Royal Statistical Society series B* **20**, 236–238.
- Daniels, H. E. and Young, G. A. (1991) Saddlepoint approximation for the studentized mean, with an application to the bootstrap. *Biometrika* **78**, 169–179.
- Davison, A. C. (1988) Discussion of the Royal Statistical Society meeting on the bootstrap. *Journal of the Royal Statistical Society series B* **50**, 356–357.
- Davison, A. C. and Hall, P. (1992) On the bias and variability of bootstrap and cross-validation estimates of error rate in discrimination problems. *Biometrika* **79**, 279–284.
- Davison, A. C. and Hall, P. (1993) On Studentizing and blocking methods for implementing the bootstrap with dependent data. *Australian Journal of Statistics* **35**, 215–224.
- Davison, A. C. and Hinkley, D. V. (1988) Saddlepoint approximations in resampling methods. *Biometrika* **75**, 417–431.
- Davison, A. C., Hinkley, D. V. and Schechtman, E. (1986) Efficient bootstrap simulation. *Biometrika* **73**, 555–566.
- Davison, A. C., Hinkley, D. V. and Worton, B. J. (1992) Bootstrap likelihoods. *Biometrika* **79**, 113–130.
- Davison, A. C., Hinkley, D. V. and Worton, B. J. (1995) Accurate and efficient construction of bootstrap likelihoods. *Statistics and Computing* **5**, 257–264.
- Davison, A. C. and Snell, E. J. (1991) Residuals and diagnostics. In *Statistical Theory and Modelling: In Honour of Sir David Cox, FRS*, eds D. V. Hinkley, N. Reid and E. J. Snell, pp. 83–106. London: Chapman & Hall.
- De Angelis, D. and Gilks, W. R. (1994) Estimating acquired immune deficiency syndrome incidence accounting for reporting delay. *Journal of the Royal Statistical Society series A* **157**, 31–40.
- De Angelis, D., Hall, P. and Young, G. A. (1993) Analytical and bootstrap approximations to estimator distributions in L_1 regression. *Journal of the American Statistical Association* **88**, 1310–1316.
- De Angelis, D. and Young, G. A. (1992) Smoothing the bootstrap. *International Statistical Review* **60**, 45–56.
- Dempster, A. P., Laird, N. M. and Rubin, D. B. (1977) Maximum likelihood from incomplete data via the EM algorithm (with Discussion). *Journal of the Royal Statistical Society series B* **39**, 1–38.
- Diaconis, P. and Holmes, S. (1994) Gray codes for randomization procedures. *Statistics and Computing* **4**, 287–302.
- DiCiccio, T. J. and Efron, B. (1992) More accurate confidence intervals in exponential families. *Biometrika* **79**, 231–245.
- DiCiccio, T. J. and Efron, B. (1996) Bootstrap confidence intervals (with Discussion). *Statistical Science* **11**, 189–228.
- DiCiccio, T. J., Hall, P. and Romano, J. P. (1989) Comparison of parametric and empirical likelihood functions. *Biometrika* **76**, 465–476.
- DiCiccio, T. J., Hall, P. and Romano, J. P. (1991) Empirical likelihood is Bartlett-correctable. *Annals of Statistics* **19**, 1053–1061.
- DiCiccio, T. J., Martin, M. A. and Young, G. A. (1992a) Analytic approximations for iterated bootstrap confidence intervals. *Statistics and Computing* **2**, 161–171.
- DiCiccio, T. J., Martin, M. A. and Young, G. A. (1992b) Fast and accurate approximate double bootstrap confidence intervals. *Biometrika* **79**, 285–295.
- DiCiccio, T. J., Martin, M. A. and Young, G. A. (1994) Analytical approximations to bootstrap distribution functions using saddlepoint methods. *Statistica Sinica* **4**, 281–295.
- DiCiccio, T. J. and Romano, J. P. (1988) A review of bootstrap confidence intervals (with Discussion). *Journal of the Royal Statistical Society series B* **50**, 338–370. Correction, volume **51**, p. 470.

- DiCiccio, T. J. and Romano, J. P. (1989) On adjustments based on the signed root of the empirical likelihood ratio statistic. *Biometrika* **76**, 447–456.
- DiCiccio, T. J. and Romano, J. P. (1990) Nonparametric confidence limits by resampling methods and least favorable families. *International Statistical Review* **58**, 59–76.
- Diggle, P. J. (1983) *Statistical Analysis of Spatial Point Patterns*. London: Academic Press.
- Diggle, P. J. (1990) *Time Series: A Biostatistical Introduction*. Oxford: Clarendon Press.
- Diggle, P. J. (1993) Point process modelling in environmental epidemiology. In *Statistics for the Environment*, eds V. Barnett and K. F. Turkman, pp. 89–110. Chichester: Wiley.
- Diggle, P. J., Lange, N. and Beneš, F. M. (1991) Analysis of variance for replicated spatial point patterns in clinical neuroanatomy. *Journal of the American Statistical Association* **86**, 618–625.
- Diggle, P. J. and Rowlingson, B. S. (1994) A conditional approach to point process modelling of elevated risk. *Journal of the Royal Statistical Society series A* **157**, 433–440.
- Do, K.-A. and Hall, P. (1991) On importance resampling for the bootstrap. *Biometrika* **78**, 161–167.
- Do, K.-A. and Hall, P. (1992a) Distribution estimation using concomitants of order statistics, with application to Monte Carlo simulation for the bootstrap. *Journal of the Royal Statistical Society series B* **54**, 595–607.
- Do, K.-A. and Hall, P. (1992b) Quasi-random resampling for the bootstrap. *Statistics and Computing* **1**, 13–22.
- Dobson, A. J. (1990) *An Introduction to Generalized Linear Models*. London: Chapman & Hall.
- Donegani, M. (1991) An adaptive and powerful randomization test. *Biometrika* **78**, 930–933.
- Doss, H. and Gill, R. D. (1992) An elementary approach to weak convergence for quantile processes, with applications to censored survival data. *Journal of the American Statistical Association* **87**, 869–877.
- Draper, N. R. and Smith, H. (1981) *Applied Regression Analysis*. Second edition. New York: Wiley.
- Ducharme, G. R., Jhun, M., Romano, J. P. and Truong, K. N. (1985) Bootstrap confidence cones for directional data. *Biometrika* **72**, 637–645.
- Easton, G. S. and Ronchetti, E. M. (1986) General saddlepoint approximations with applications to L statistics. *Journal of the American Statistical Association* **81**, 420–430.
- Efron, B. (1979) Bootstrap methods: another look at the jackknife. *Annals of Statistics* **7**, 1–26.
- Efron, B. (1981a) Censored data and the bootstrap. *Journal of the American Statistical Association* **76**, 312–319.
- Efron, B. (1981b) Nonparametric standard errors and confidence intervals (with Discussion). *Canadian Journal of Statistics* **9**, 139–172.
- Efron, B. (1982) *The Jackknife, the Bootstrap, and Other Resampling Plans*. Number 38 in CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia: SIAM.
- Efron, B. (1983) Estimating the error rate of a prediction rule: improvement on cross-validation. *Journal of the American Statistical Association* **78**, 316–331.
- Efron, B. (1986) How biased is the apparent error rate of a prediction rule? *Journal of the American Statistical Association* **81**, 461–470.
- Efron, B. (1987) Better bootstrap confidence intervals (with Discussion). *Journal of the American Statistical Association* **82**, 171–200.
- Efron, B. (1988) Computer-intensive methods in statistical regression. *SIAM Review* **30**, 421–449.
- Efron, B. (1990) More efficient bootstrap computations. *Journal of the American Statistical Association* **55**, 79–89.
- Efron, B. (1992) Jackknife-after-bootstrap standard errors and influence functions (with Discussion). *Journal of the Royal Statistical Society series B* **54**, 83–127.
- Efron, B. (1993) Bayes and likelihood calculations from confidence intervals. *Biometrika* **80**, 3–26.
- Efron, B. (1994) Missing data, imputation, and the bootstrap (with Discussion). *Journal of the American Statistical Association* **89**, 463–479.
- Efron, B., Halloran, M. E. and Holmes, S. (1996) Bootstrap confidence levels for phylogenetic trees. *Proceedings of the National Academy of Sciences, USA* **93**, 13429–13434.
- Efron, B. and Stein, C. M. (1981) The jackknife estimate of variance. *Annals of Statistics* **9**, 586–596.
- Efron, B. and Tibshirani, R. J. (1986) Bootstrap methods for standard errors, confidence intervals, and other measures of statistical accuracy (with Discussion). *Statistical Science* **1**, 54–96.
- Efron, B. and Tibshirani, R. J. (1993) *An Introduction to the Bootstrap*. New York: Chapman & Hall.
- Efron, B. and Tibshirani, R. J. (1997) Improvements on cross-validation: the .632+ bootstrap method. *Journal of the American Statistical Association* **92**, 548–560.
- Fang, K. T. and Wang, Y. (1994) *Number-Theoretic Methods in Statistics*. London: Chapman & Hall.
- Faraway, J. J. (1992) On the cost of data analysis. *Journal*

- Faraway, J. J. (1992) On the cost of data analysis. *Journal of Computational and Graphical Statistics* **1**, 213–229.
- Feigl, P. and Zelen, M. (1965) Estimation of exponential survival probabilities with concomitant information. *Biometrics* **21**, 826–838.
- Feller, W. (1968) *An Introduction to Probability Theory and its Applications*. Third edition, volume I. New York: Wiley.
- Fernholtz, L. T. (1983) *von Mises Calculus for Statistical Functionals*. Volume 19 of *Lecture Notes in Statistics*. New York: Springer.
- Ferretti, N. and Romo, J. (1996) Unit root bootstrap tests for AR(1) models. *Biometrika* **83**, 849–860.
- Field, C. and Ronchetti, E. M. (1990) *Small Sample Asymptotics*. Volume 13 of *Lecture Notes — Monograph Series*. Hayward, California: Institute of Mathematical Statistics.
- Firth, D. (1991) Generalized linear models. In *Statistical Theory and Modelling: In Honour of Sir David Cox, FRS*, eds D. V. Hinkley, N. Reid and E. J. Snell, pp. 55–82. London: Chapman & Hall.
- Firth, D. (1993) Bias reduction of maximum likelihood estimates. *Biometrika* **80**, 27–38.
- Firth, D., Glosup, J. and Hinkley, D. V. (1991) Model checking with nonparametric curves. *Biometrika* **78**, 245–252.
- Fisher, N. I., Hall, P., Jing, B.-Y. and Wood, A. T. A. (1996) Improved pivotal methods for constructing confidence regions with directional data. *Journal of the American Statistical Association* **91**, 1062–1070.
- Fisher, N. I., Lewis, T. and Embleton, B. J. J. (1987) *Statistical Analysis of Spherical Data*. Cambridge: Cambridge University Press.
- Fisher, R. A. (1935) *The Design of Experiments*. Edinburgh: Oliver and Boyd.
- Fisher, R. A. (1947) The analysis of covariance method for the relation between a part and the whole. *Biometrics* **3**, 65–68.
- Fleming, T. R. and Harrington, D. P. (1991) *Counting Processes and Survival Analysis*. New York: Wiley.
- Forster, J. J., McDonald, J. W. and Smith, P. W. F. (1996) Monte Carlo exact conditional tests for log-linear and logistic models. *Journal of the Royal Statistical Society series B* **58**, 445–453.
- Franke, J. and Härdle, W. (1992) On bootstrapping kernel spectral estimates. *Annals of Statistics* **20**, 121–145.
- Freedman, D. A. (1981) Bootstrapping regression models. *Annals of Statistics* **9**, 1218–1228.
- Freedman, D. A. (1984) On bootstrapping two-stage least-squares estimates in stationary linear models. *Annals of Statistics* **12**, 827–842.
- Freedman, D. A. and Peters, S. C. (1984a) Bootstrapping a regression equation: some empirical results. *Journal of the American Statistical Association* **79**, 97–106.
- Freedman, D. A. and Peters, S. C. (1984b) Bootstrapping an econometric model: some empirical results. *Journal of Business & Economic Statistics* **2**, 150–158.
- Freeman, D. H. (1987) *Applied Categorical Data Analysis*. New York: Marcel Dekker.
- Frets, G. P. (1921) Heredity of head form in man. *Genetica* **3**, 193–384.
- Garcia-Soidan, P. H. and Hall, P. (1997) On sample reuse methods for spatial data. *Biometrics* **53**, 273–281.
- Garthwaite, P. H. and Buckland, S. T. (1992) Generating Monte Carlo confidence intervals by the Robbins–Monro process. *Applied Statistics* **41**, 159–171.
- Gatto, R. (1994) *Saddlepoint methods and nonparametric approximations for econometric models*. Ph.D. thesis, Faculty of Economic and Social Sciences, University of Geneva.
- Gatto, R. and Ronchetti, E. M. (1996) General saddlepoint approximations of marginal densities and tail probabilities. *Journal of the American Statistical Association* **91**, 666–673.
- Geisser, S. (1975) The predictive sample reuse method with applications. *Journal of the American Statistical Association* **70**, 320–328.
- Geisser, S. (1993) *Predictive Inference: An Introduction*. London: Chapman & Hall.
- Geyer, C. J. (1991) Constrained maximum likelihood exemplified by isotonic convex logistic regression. *Journal of the American Statistical Association* **86**, 717–724.
- Geyer, C. J. (1995) Likelihood ratio tests and inequality constraints. Technical Report 610, School of Statistics, University of Minnesota.
- Gigli, A. (1994) *Contributions to importance sampling and resampling*. Ph.D. thesis, Department of Mathematics, Imperial College, London.
- Gilks, W. R., Richardson, S. and Spiegelhalter, D. J. (eds) (1996) *Markov Chain Monte Carlo in Practice*. London: Chapman & Hall.
- Gleason, J. R. (1988) Algorithms for balanced bootstrap simulations. *American Statistician* **42**, 263–266.
- Gong, G. (1983) Cross-validation, the jackknife, and the bootstrap: excess error estimation in forward logistic regression. *Journal of the American Statistical Association* **78**, 108–113.

- Götze, F. and Künsch, H. R. (1996) Second order correctness of the blockwise bootstrap for stationary observations. *Annals of Statistics* **24**, 1914–1933.
- Graham, R. L., Hinkley, D. V., John, P. W. M. and Shi, S. (1990) Balanced design of bootstrap simulations. *Journal of the Royal Statistical Society series B* **52**, 185–202.
- Gray, H. L. and Schucany, W. R. (1972) *The Generalized Jackknife Statistic*. New York: Marcel Dekker.
- Green, P. J. and Silverman, B. W. (1994) *Nonparametric Regression and Generalized Linear Models: A Roughness Penalty Approach*. London: Chapman & Hall.
- Gross, S. (1980) Median estimation in sample surveys. In *Proceedings of the Section on Survey Research Methods*, pp. 181–184. Alexandria, Virginia: American Statistical Association.
- Haldane, J. B. S. (1940) The mean and variance of χ^2 , when used as a test of homogeneity, when expectations are small. *Biometrika* **31**, 346–355.
- Hall, P. (1985) Resampling a coverage pattern. *Stochastic Processes and their Applications* **20**, 231–246.
- Hall, P. (1986) On the bootstrap and confidence intervals. *Annals of Statistics* **14**, 1431–1452.
- Hall, P. (1987) On the bootstrap and likelihood-based confidence regions. *Biometrika* **74**, 481–493.
- Hall, P. (1988a) Theoretical comparison of bootstrap confidence intervals (with Discussion). *Annals of Statistics* **16**, 927–985.
- Hall, P. (1988b) On confidence intervals for spatial parameters estimated from nonreplicated data. *Biometrics* **44**, 271–277.
- Hall, P. (1989a) Antithetic resampling for the bootstrap. *Biometrika* **76**, 713–724.
- Hall, P. (1989b) Unusual properties of bootstrap confidence intervals in regression problems. *Probability Theory and Related Fields* **81**, 247–273.
- Hall, P. (1990) Pseudo-likelihood theory for empirical likelihood. *Annals of Statistics* **18**, 121–140.
- Hall, P. (1992a) *The Bootstrap and Edgeworth Expansion*. New York: Springer.
- Hall, P. (1992b) On bootstrap confidence intervals in nonparametric regression. *Annals of Statistics* **20**, 695–711.
- Hall, P. (1995) On the biases of error estimators in prediction problems. *Statistics and Probability Letters* **24**, 257–262.
- Hall, P., DiCiccio, T. J. and Romano, J. P. (1989) On smoothing and the bootstrap. *Annals of Statistics* **17**, 692–704.
- Hall, P. and Horowitz, J. L. (1993) Corrections and blocking rules for the block bootstrap with dependent data. Technical Report SR11–93, Centre for Mathematics and its Applications, Australian National University.
- Hall, P., Horowitz, J. L. and Jing, B.-Y. (1995) On blocking rules for the bootstrap with dependent data. *Biometrika* **82**, 561–574.
- Hall, P. and Jing, B.-Y. (1996) On sample reuse methods for dependent data. *Journal of the Royal Statistical Society series B* **58**, 727–737.
- Hall, P. and Keenan, D. M. (1989) Bootstrap methods for constructing confidence regions for hands. *Communications in Statistics — Stochastic Models* **5**, 555–562.
- Hall, P. and La Scala, B. (1990) Methodology and algorithms of empirical likelihood. *International Statistical Review* **58**, 109–28.
- Hall, P. and Martin, M. A. (1988) On bootstrap resampling and iteration. *Biometrika* **75**, 661–671.
- Hall, P. and Owen, A. B. (1993) Empirical likelihood confidence bands in density estimation. *Journal of Computational and Graphical Statistics* **2**, 273–289.
- Hall, P. and Titterton, D. M. (1989) The effect of simulation order on level accuracy and power of Monte Carlo tests. *Journal of the Royal Statistical Society series B* **51**, 459–467.
- Hall, P. and Wilson, S. R. (1991) Two guidelines for bootstrap hypothesis testing. *Biometrics* **47**, 757–762.
- Hamilton, M. A. and Collings, B. J. (1991) Determining the appropriate sample size for nonparametric tests for location shift. *Technometrics* **33**, 327–337.
- Hammersley, J. M. and Handscomb, D. C. (1964) *Monte Carlo Methods*. London: Methuen.
- Hampel, F. R., Ronchetti, E. M., Rousseeuw, P. J. and Stahel, W. A. (1986) *Robust Statistics: The Approach Based on Influence Functions*. New York: Wiley.
- Hand, D. J., Daly, F., Lunn, A. D., McConway, K. J. and Ostrowski, E. (eds) (1994) *A Handbook of Small Data Sets*. London: Chapman & Hall.
- Härdle, W. (1989) Resampling for inference from curves. In *Bulletin of the 47th Session of the International Statistical Institute, Paris, August 1989*, volume 3, pp. 53–63.
- Härdle, W. (1990) *Applied Nonparametric Regression*. Cambridge: Cambridge University Press.
- Härdle, W. and Bowman, A. W. (1988) Bootstrapping in nonparametric regression: local adaptive smoothing and confidence bands. *Journal of the American Statistical Association* **83**, 102–110.

- Härdle, W. and Marron, J. S. (1991) Bootstrap simultaneous error bars for nonparametric regression. *Annals of Statistics* **19**, 778–796.
- Hartigan, J. A. (1969) Using subsample values as typical values. *Journal of the American Statistical Association* **64**, 1303–1317.
- Hartigan, J. A. (1971) Error analysis by replaced samples. *Journal of the Royal Statistical Society series B* **33**, 98–110.
- Hartigan, J. A. (1975) Necessary and sufficient conditions for asymptotic joint normality of a statistic and its subsample values. *Annals of Statistics* **3**, 573–580.
- Hartigan, J. A. (1990) Perturbed periodogram estimates of variance. *International Statistical Review* **58**, 1–7.
- Hastie, T. J. and Loader, C. (1993) Local regression: automatic kernel carpentry (with Discussion). *Statistical Science* **8**, 120–143.
- Hastie, T. J. and Tibshirani, R. J. (1990) *Generalized Additive Models*. London: Chapman & Hall.
- Hayes, K. G., Perl, M. L. and Efron, B. (1989) Application of the bootstrap statistical method to the tau-decay-mode problem. *Physical Review Series D* **39**, 274–279.
- Heller, G. and Venkatraman, E. S. (1996) Resampling procedures to compare two survival distributions in the presence of right-censored data. *Biometrics* **52**, 1204–1213.
- Hesterberg, T. C. (1988) *Advances in importance sampling*. Ph.D. thesis, Department of Statistics, Stanford University, California.
- Hesterberg, T. C. (1995a) Tail-specific linear approximations for efficient bootstrap simulations. *Journal of Computational and Graphical Statistics* **4**, 113–133.
- Hesterberg, T. C. (1995b) Weighted average importance sampling and defensive mixture distributions. *Technometrics* **37**, 185–194.
- Hinkley, D. V. (1977) Jackknifing in unbalanced situations. *Technometrics* **19**, 285–292.
- Hinkley, D. V. and Schechtman, E. (1987) Conditional bootstrap methods in the mean-shift model. *Biometrika* **74**, 85–93.
- Hinkley, D. V. and Shi, S. (1989) Importance sampling and the nested bootstrap. *Biometrika* **76**, 435–446.
- Hinkley, D. V. and Wang, S. (1991) Efficiency of robust standard errors for regression coefficients. *Communications in Statistics — Theory and Methods* **20**, 1–11.
- Hinkley, D. V. and Wei, B. C. (1984) Improvements of jackknife confidence limit methods. *Biometrika* **71**, 331–339.
- Hirose, H. (1993) Estimation of threshold stress in accelerated life-testing. *IEEE Transactions on Reliability* **42**, 650–657.
- Hjort, N. L. (1985) Bootstrapping Cox's regression model. Technical Report NSF-241, Department of Statistics, Stanford University.
- Hjort, N. L. (1992) On inference in parametric survival data models. *International Statistical Review* **60**, 355–387.
- Horváth, L. and Yandell, B. S. (1987) Convergence rates for the bootstrapped product-limit process. *Annals of Statistics* **15**, 1155–1173.
- Hosmer, D. W. and Lemeshow, S. (1989) *Applied Logistic Regression*. New York: Wiley.
- Hu, F. and Zidek, J. V. (1995) A bootstrap based on the estimating equations of the linear model. *Biometrika* **82**, 263–275.
- Huet, S., Jolivet, E. and Messéan, A. (1990) Some simulations results about confidence intervals and bootstrap methods in nonlinear regression. *Statistics* **3**, 369–432.
- Hyde, J. (1980) Survival analysis with incomplete observations. In *Biostatistics Casebook*, eds R. G. Miller, B. Efron, B. W. Brown and L. E. Moses, pp. 31–46. New York: Wiley.
- Janas, D. (1993) *Bootstrap Procedures for Time Series*. Aachen: Verlag Shaker.
- Jennison, C. (1992) Bootstrap tests and confidence intervals for a hazard ratio when the number of observed failures is small, with applications to group sequential survival studies. In *Computer Science and Statistics: Proceedings of the 22nd Symposium on the Interface*, eds C. Page and R. LePage, pp. 89–97. New York: Springer.
- Jensen, J. L. (1992) The modified signed likelihood statistic and saddlepoint approximations. *Biometrika* **79**, 693–703.
- Jensen, J. L. (1995) *Saddlepoint Approximations*. Oxford: Clarendon Press.
- Jeong, J. and Maddala, G. S. (1993) A perspective on application of bootstrap methods in econometrics. In *Handbook of Statistics, vol. 11: Econometrics*, eds G. S. Maddala, C. R. Rao and H. D. Vinod, pp. 573–610. Amsterdam: North-Holland.
- Jing, B.-Y. and Robinson, J. (1994) Saddlepoint approximations for marginal and conditional probabilities of transformed variables. *Annals of Statistics* **22**, 1115–1132.

- Jing, B.-Y. and Wood, A. T. A. (1996) Exponential empirical likelihood is not Bartlett correctable. *Annals of Statistics* **24**, 365–369.
- Jöckel, K.-H. (1986) Finite sample properties and asymptotic efficiency of Monte Carlo tests. *Annals of Statistics* **14**, 336–347.
- Johns, M. V. (1988) Importance sampling for bootstrap confidence intervals. *Journal of the American Statistical Association* **83**, 709–714.
- Journel, A. G. (1994) Resampling from stochastic simulations (with Discussion). *Environmental and Ecological Statistics* **1**, 63–91.
- Kabaila, P. (1993a) Some properties of profile bootstrap confidence intervals. *Australian Journal of Statistics* **35**, 205–214.
- Kabaila, P. (1993b) On bootstrap predictive inference for autoregressive processes. *Journal of Time Series Analysis* **14**, 473–484.
- Kalbfleisch, J. D. and Prentice, R. L. (1980) *The Statistical Analysis of Failure Time Data*. New York: Wiley.
- Kaplan, E. L. and Meier, P. (1958) Nonparametric estimation from incomplete observations. *Journal of the American Statistical Association* **53**, 457–481.
- Karr, A. F. (1991) *Point Processes and their Statistical Inference*. Second edition. New York: Marcel Dekker.
- Katz, R. (1995) *Spatial analysis of pore images*. Ph.D. thesis, Department of Statistics, University of Oxford.
- Kendall, D. G. and Kendall, W. S. (1980) Alignments in two-dimensional random sets of points. *Advances in Applied Probability* **12**, 380–424.
- Kim, J.-H. (1990) *Conditional bootstrap methods for censored data*. Ph.D. thesis, Department of Statistics, Florida State University.
- Künsch, H. R. (1989) The jackknife and bootstrap for general stationary observations. *Annals of Statistics* **17**, 1217–1241.
- Lahiri, S. N. (1991) Second-order optimality of stationary bootstrap. *Statistics and Probability Letters* **11**, 335–341.
- Lahiri, S. N. (1995) On the asymptotic behaviour of the moving block bootstrap for normalized sums of heavy-tail random variables. *Annals of Statistics* **23**, 1331–1349.
- Laird, N. M. (1978) Nonparametric maximum likelihood estimation of a mixing distribution. *Journal of the American Statistical Association* **73**, 805–811.
- Laird, N. M. and Louis, T. A. (1987) Empirical Bayes confidence intervals based on bootstrap samples (with Discussion). *Journal of the American Statistical Association* **82**, 739–757.
- Lawson, A. B. (1993) On the analysis of mortality events associated with a prespecified fixed point. *Journal of the Royal Statistical Society series A* **156**, 363–377.
- Lee, S. M. S. and Young, G. A. (1995) Asymptotic iterated bootstrap confidence intervals. *Annals of Statistics* **23**, 1301–1330.
- Léger, C., Politis, D. N. and Romano, J. P. (1992) Bootstrap technology and applications. *Technometrics* **34**, 378–398.
- Léger, C. and Romano, J. P. (1990a) Bootstrap choice of tuning parameters. *Annals of the Institute of Statistical Mathematics* **42**, 709–735.
- Léger, C. and Romano, J. P. (1990b) Bootstrap adaptive estimation: the trimmed mean example. *Canadian Journal of Statistics* **18**, 297–314.
- Lehmann, E. L. (1986) *Testing Statistical Hypotheses*. Second edition. New York: Wiley.
- Li, G. (1995) Nonparametric likelihood ratio estimation of probabilities for truncated data. *Journal of the American Statistical Association* **90**, 997–1003.
- Li, H. and Maddala, G. S. (1996) Bootstrapping time series models (with Discussion). *Econometric Reviews* **15**, 115–195.
- Li, K.-C. (1987) Asymptotic optimality for C_p , C_L , cross-validation and generalized cross-validation: discrete index set. *Annals of Statistics* **15**, 958–975.
- Liu, R. Y. and Singh, K. (1992a) Moving blocks jackknife and bootstrap capture weak dependence. In *Exploring the Limits of Bootstrap*, eds R. LePage and L. Billard, pp. 225–248. New York: Wiley.
- Liu, R. Y. and Singh, K. (1992b) Efficiency and robustness in resampling. *Annals of Statistics* **20**, 370–384.
- Lloyd, C. J. (1994) Approximate pivots from M-estimators. *Statistica Sinica* **4**, 701–714.
- Lo, S.-H. and Singh, K. (1986) The product-limit estimator and the bootstrap: some asymptotic representations. *Probability Theory and Related Fields* **71**, 455–465.
- Loh, W.-Y. (1987) Calibrating confidence coefficients. *Journal of the American Statistical Association* **82**, 155–162.
- Mallows, C. L. (1973) Some comments on C_p . *Technometrics* **15**, 661–675.
- Mammen, E. (1989) Asymptotics with increasing dimension for robust regression with applications to the bootstrap. *Annals of Statistics* **17**, 382–400.
- Mammen, E. (1992) *When Does Bootstrap Work? Asymptotic Results and Simulations*. Volume 77 of *Lecture Notes in Statistics*. New York: Springer.

- Mammen, E. (1993) Bootstrap and wild bootstrap for high dimensional linear models. *Annals of Statistics* **21**, 255–285.
- Manly, B. F. J. (1991) *Randomization and Monte Carlo Methods in Biology*. London: Chapman & Hall.
- Marriott, F. H. C. (1979) Barnard's Monte Carlo tests: how many simulations? *Applied Statistics* **28**, 75–77.
- McCarthy, P. J. (1969) Pseudo-replication: half samples. *Review of the International Statistical Institute* **37**, 239–264.
- McCarthy, P. J. and Snowden, C. B. (1985) *The Bootstrap and Finite Population Sampling*. Vital and Public Health Statistics (Ser. 2, No. 95), Public Health Service Publication. Washington, DC: United States Government Printing Office, 85–1369.
- McCullagh, P. (1987) *Tensor Methods in Statistics*. London: Chapman & Hall.
- McCullagh, P. and Nelder, J. A. (1989) *Generalized Linear Models*. Second edition. London: Chapman & Hall.
- McKay, M. D., Beckman, R. J. and Conover, W. J. (1979) A comparison of three methods for selecting values of input variables in the analysis of output from a computer code. *Technometrics* **21**, 239–245.
- McKean, J. W., Sheather, S. J. and Hettmansperger, T. P. (1993) The use and interpretation of residuals based on robust estimation. *Journal of the American Statistical Association* **88**, 1254–1263.
- McLachlan, G. J. (1992) *Discriminant Analysis and Statistical Pattern Recognition*. New York: Wiley.
- Milan, L. and Whittaker, J. (1995) Application of the parametric bootstrap to models that incorporate a singular value decomposition. *Applied Statistics* **44**, 31–49.
- Miller, R. G. (1974) The jackknife — a review. *Biometrika* **61**, 1–15.
- Miller, R. G. (1981) *Survival Analysis*. New York: Wiley.
- Monti, A. C. (1997) Empirical likelihood confidence regions in time series models. *Biometrika* **84**, 395–405.
- Morgenthaler, S. and Tukey, J. W. (eds) (1991) *Configural Polysampling: A Route to Practical Robustness*. New York: Wiley.
- Moulton, L. H. and Zeger, S. L. (1989) Analyzing repeated measures on generalized linear models via the bootstrap. *Biometrics* **45**, 381–394.
- Moulton, L. H. and Zeger, S. L. (1991) Bootstrapping generalized linear models. *Computational Statistics and Data Analysis* **11**, 53–63.
- Muirhead, C. R. and Darby, S. C. (1989) Royal Statistical Society meeting on cancer near nuclear installations. *Journal of the Royal Statistical Society series A* **152**, 305–384.
- Murphy, S. A. (1995) Likelihood-based confidence intervals in survival analysis. *Journal of the American Statistical Association* **90**, 1399–1405.
- Mykland, P. A. (1995) Dual likelihood. *Annals of Statistics* **23**, 396–421.
- Nelder, J. A. and Pregibon, D. (1987) An extended quasi-likelihood function. *Biometrika* **74**, 221–232.
- Newton, M. A. and Geyer, C. J. (1994) Bootstrap recycling: a Monte Carlo alternative to the nested bootstrap. *Journal of the American Statistical Association* **89**, 905–912.
- Newton, M. A. and Raftery, A. E. (1994) Approximate Bayesian inference with the weighted likelihood bootstrap (with Discussion). *Journal of the Royal Statistical Society series B* **56**, 3–48.
- Niederreiter, H. (1992) *Random Number Generation and Quasi-Monte Carlo Methods*. Number 63 in CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia: SIAM.
- Nordgaard, A. (1990) *On the resampling of stochastic processes using a bootstrap approach*. Ph.D. thesis, Department of Mathematics, Linköping University, Sweden.
- Noreen, E. W. (1989) *Computer Intensive Methods for Testing Hypotheses: An Introduction*. New York: Wiley.
- Ogbonmwan, S.-M. (1985) *Accelerated resampling codes with application to likelihood*. Ph.D. thesis, Department of Mathematics, Imperial College, London.
- Ogbonmwan, S.-M. and Wynn, H. P. (1986) Accelerated resampling codes with low discrepancy. Preprint, Department of Statistics and Actuarial Science, The City University.
- Olshen, R. A., Biden, E. N., Wyatt, M. P. and Sutherland, D. H. (1989) Gait analysis and the bootstrap. *Annals of Statistics* **17**, 1419–1440.
- Owen, A. B. (1988) Empirical likelihood ratio confidence intervals for a single functional. *Biometrika* **75**, 237–249.
- Owen, A. B. (1990) Empirical likelihood ratio confidence regions. *Annals of Statistics* **18**, 90–120.
- Owen, A. B. (1991) Empirical likelihood for linear models. *Annals of Statistics* **19**, 1725–1747.
- Owen, A. B. (1992a) Empirical likelihood and small samples. In *Computer Science and Statistics: Proceedings of the 22nd Symposium on the Interface*, eds C. Page and R. LePage, pp. 79–88. New York: Springer.
- Owen, A. B. (1992b) A central limit theorem for Latin hypercube sampling. *Journal of the Royal Statistical*

- Society series B* **54**, 541–551.
- Parzen, M. I., Wei, L. J. and Ying, Z. (1994) A resampling method based on pivotal estimating functions. *Biometrika* **81**, 341–350.
- Paulsen, O. and Heggelund, P. (1994) The quantal size at retinogeniculate synapses determined from spontaneous and evoked EPSCs in guinea-pig thalamic slices. *Journal of Physiology* **480**, 505–511.
- Percival, D. B. and Walden, A. T. (1993) *Spectral Analysis for Physical Applications: Multitaper and Conventional Univariate Techniques*. Cambridge: Cambridge University Press.
- Pitman, E. J. G. (1937a) Significance tests which may be applied to samples from any populations. *Journal of the Royal Statistical Society, Supplement* **4**, 119–130.
- Pitman, E. J. G. (1937b) Significance tests which may be applied to samples from any populations: II. The correlation coefficient test. *Journal of the Royal Statistical Society, Supplement* **4**, 225–232.
- Pitman, E. J. G. (1937c) Significance tests which may be applied to samples from any populations: III. The analysis of variance test. *Biometrika* **29**, 322–335.
- Plackett, R. L. and Burman, J. P. (1946) The design of optimum multifactorial experiments. *Biometrika* **33**, 305–325.
- Politis, D. N. and Romano, J. P. (1993) Nonparametric resampling for homogeneous strong mixing random fields. *Journal of Multivariate Analysis* **47**, 301–328.
- Politis, D. N. and Romano, J. P. (1994a) The stationary bootstrap. *Journal of the American Statistical Association* **89**, 1303–1313.
- Politis, D. N. and Romano, J. P. (1994b) Large sample confidence regions based on subsamples under minimal assumptions. *Annals of Statistics* **22**, 2031–2050.
- Possolo, A. (1986) Subsampling a random field. Technical Report 78, Department of Statistics, University of Washington, Seattle.
- Presnell, B. and Booth, J. G. (1994) Resampling methods for sample surveys. Technical Report 470, Department of Statistics, University of Florida, Gainesville.
- Priestley, M. B. (1981) *Spectral Analysis and Time Series*. London: Academic Press.
- Proschan, F. (1963) Theoretical explanation of observed decreasing failure rate. *Technometrics* **5**, 375–383.
- Qin, J. (1993) Empirical likelihood in biased sample problems. *Annals of Statistics* **21**, 1182–1196.
- Qin, J. and Lawless, J. (1994) Empirical likelihood and general estimating equations. *Annals of Statistics* **22**, 300–325.
- Quenouille, M. H. (1949) Approximate tests of correlation in time-series. *Journal of the Royal Statistical Society series B* **11**, 68–84.
- Rao, J. N. K. and Wu, C. F. J. (1988) Resampling inference with complex survey data. *Journal of the American Statistical Association* **83**, 231–241.
- Rawlings, J. O. (1988) *Applied Regression Analysis: A Research Tool*. Pacific Grove, California: Wadsworth & Brooks/Cole.
- Reid, N. (1981) Estimating the median survival time. *Biometrika* **68**, 601–608.
- Reid, N. (1988) Saddlepoint methods and statistical inference (with Discussion). *Statistical Science* **3**, 213–238.
- Reynolds, P. S. (1994) Time-series analyses of beaver body temperatures. In *Case Studies in Biometry*, eds N. Lange, L. Ryan, L. Billard, D. R. Brillinger, L. Conquest and J. Greenhouse, pp. 211–228. New York: Wiley.
- Ripley, B. D. (1977) Modelling spatial patterns (with Discussion). *Journal of the Royal Statistical Society series B* **39**, 172–212.
- Ripley, B. D. (1981) *Spatial Statistics*. New York: Wiley.
- Ripley, B. D. (1987) *Stochastic Simulation*. New York: Wiley.
- Ripley, B. D. (1988) *Statistical Inference for Spatial Processes*. Cambridge: Cambridge University Press.
- Ripley, B. D. (1996) *Pattern Recognition and Neural Networks*. Cambridge: Cambridge University Press.
- Robinson, J. (1982) Saddlepoint approximations for permutation tests and confidence intervals. *Journal of the Royal Statistical Society series B* **44**, 91–101.
- Romano, J. P. (1988) Bootstrapping the mode. *Annals of the Institute of Statistical Mathematics* **40**, 565–586.
- Romano, J. P. (1989) Bootstrap and randomization tests of some nonparametric hypotheses. *Annals of Statistics* **17**, 141–159.
- Romano, J. P. (1990) On the behaviour of randomization tests without a group invariance assumption. *Journal of the American Statistical Association* **85**, 686–692.
- Rousseeuw, P. J. and Leroy, A. M. (1987) *Robust Regression and Outlier Detection*. New York: Wiley.
- Royall, R. M. (1986) Model robust confidence intervals using maximum likelihood estimators. *International Statistical Review* **54**, 221–226.
- Rubin, D. B. (1981) The Bayesian bootstrap. *Annals of Statistics* **9**, 130–134.
- Rubin, D. B. (1987) *Multiple Imputation for Nonresponse in Surveys*. New York: Wiley.

- Rubin, D. B. and Schenker, N. (1986) Multiple imputation for interval estimation from simple random samples with ignorable nonresponse. *Journal of the American Statistical Association* **81**, 366–374.
- Ruppert, D. and Carroll, R. J. (1980) Trimmed least squares estimation in the linear model. *Journal of the American Statistical Association* **75**, 828–838.
- Samawi, H. M. (1994) *Power estimation for two-sample tests using importance and antithetic resampling*. Ph.D. thesis, Department of Statistics and Actuarial Science, University of Iowa, Ames.
- Sauerbrei, W. and Schumacher, M. (1992) A bootstrap resampling procedure for model building: application to the Cox regression model. *Statistics in Medicine* **11**, 2093–2109.
- Schenker, N. (1985) Qualms about bootstrap confidence intervals. *Journal of the American Statistical Association* **80**, 360–361.
- Seber, G. A. F. (1977) *Linear Regression Analysis*. New York: Wiley.
- Shao, J. (1988) On resampling methods for variance and bias estimation in linear models. *Annals of Statistics* **16**, 986–1008.
- Shao, J. (1993) Linear model selection by cross-validation. *Journal of the American Statistical Association* **88**, 486–494.
- Shao, J. (1996) Bootstrap model selection. *Journal of the American Statistical Association* **91**, 655–665.
- Shao, J. and Tu, D. (1995) *The Jackknife and Bootstrap*. New York: Springer.
- Shao, J. and Wu, C. F. J. (1989) A general theory for jackknife variance estimation. *Annals of Statistics* **17**, 1176–1197.
- Shorack, G. (1982) Bootstrapping robust regression. *Communications in Statistics — Theory and Methods* **11**, 961–972.
- Silverman, B. W. (1981) Using kernel density estimates to investigate multimodality. *Journal of the Royal Statistical Society series B* **43**, 97–99.
- Silverman, B. W. (1985) Some aspects of the spline smoothing approach to non-parametric regression curve fitting (with Discussion). *Journal of the Royal Statistical Society series B* **47**, 1–52.
- Silverman, B. W. and Young, G. A. (1987) The bootstrap: to smooth or not to smooth? *Biometrika* **74**, 469–479.
- Simonoff, J. S. and Tsai, C.-L. (1994) Use of modified profile likelihood for improved tests of constancy of variance in regression. *Applied Statistics* **43**, 357–370.
- Singh, K. (1981) On the asymptotic accuracy of Efron's bootstrap. *Annals of Statistics* **9**, 1187–1195.
- Sitter, R. R. (1992) A resampling procedure for complex survey data. *Journal of the American Statistical Association* **87**, 755–765.
- Smith, P. W. F., Forster, J. J. and McDonald, J. W. (1996) Monte Carlo exact tests for square contingency tables. *Journal of the Royal Statistical Society series A* **159**, 309–321.
- Spady, R. H. (1991) Saddlepoint approximations for regression models. *Biometrika* **78**, 879–889.
- St. Laurent, R. T. and Cook, R. D. (1993) Leverage, local influence, and curvature in nonlinear regression. *Biometrika* **80**, 99–106.
- Stangenhof, G. (1987) Bootstrap and inference procedures for L_1 regression. In *Statistical Data Analysis Based on the L_1 -Norm and Related Methods*, ed. Y. Dodge, pp. 323–332. Amsterdam: North-Holland.
- Stein, C. M. (1985) *On the coverage probability of confidence sets based on a prior distribution*. Volume 16 of *Banach Centre Publications*. Warsaw: PWN — Polish Scientific Publishers.
- Stein, M. (1987) Large sample properties of simulations using Latin hypercube sampling. *Technometrics* **29**, 143–151.
- Sternberg, H. O'R. (1987) Aggravation of floods in the Amazon River as a consequence of deforestation? *Geografiska Annaler* **69A**, 201–219.
- Sternberg, H. O'R. (1995) Water and wetlands of Brazilian Amazonia: an uncertain future. In *The Fragile Tropics of Latin America: Sustainable Management of Changing Environments*, eds T. Nishizawa and J. I. Uitto, pp. 113–179. Tokyo: United Nations University Press.
- Stine, R. A. (1985) Bootstrap prediction intervals for regression. *Journal of the American Statistical Association* **80**, 1026–1031.
- Stoffer, D. S. and Wall, K. D. (1991) Bootstrapping state-space models: Gaussian maximum likelihood estimation and the Kalman filter. *Journal of the American Statistical Association* **86**, 1024–1033.
- Stone, M. (1974) Cross-validatory choice and assessment of statistical predictions (with Discussion). *Journal of the Royal Statistical Society series B* **36**, 111–147.
- Stone, M. (1977) An asymptotic equivalence of choice of model by cross-validation and Akaike's criterion. *Journal of the Royal Statistical Society series B* **39**, 44–47.
- Swanepoel, J. W. H. and van Wyk, J. W. J. (1986) The bootstrap applied to power spectral density function estimation. *Biometrika* **73**, 135–141.

- Tanner, M. A. (1996) *Tools for Statistical Inference: Methods for the Exploration of Posterior Distributions and Likelihood Functions*. Third edition. New York: Springer.
- Tanner, M. A. and Wong, W. H. (1987) The calculation of posterior densities by data augmentation (with Discussion). *Journal of the American Statistical Association* **82**, 528–550.
- Theiler, J., Galdrikian, B., Longtin, A., Eubank, S. and Farmer, J. D. (1992) Using surrogate data to detect nonlinearity in time series. In *Nonlinear Modeling and Forecasting*, eds M. Casdagli and S. Eubank, number XII in Santa Fe Institute Studies in the Sciences of Complexity, pp. 163–188. New York: Addison-Wesley.
- Therneau, T. (1983) *Variance reduction techniques for the bootstrap*. Ph.D. thesis, Department of Statistics, Stanford University, California.
- Tibshirani, R. J. (1988) Variance stabilization and the bootstrap. *Biometrika* **75**, 433–444.
- Tong, H. (1990) *Non-linear Time Series: A Dynamical System Approach*. Oxford: Clarendon Press.
- Tsay, R. S. (1992) Model checking via parametric bootstraps in time series. *Applied Statistics* **41**, 1–15.
- Tukey, J. W. (1958) Bias and confidence in not quite large samples (Abstract). *Annals of Mathematical Statistics* **29**, 614.
- Venables, W. N. and Ripley, B. D. (1994) *Modern Applied Statistics with S-Plus*. New York: Springer.
- Ventura, V. (1997) *Likelihood inference by Monte Carlo methods and efficient nested bootstrapping*. D.Phil. thesis, Department of Statistics, University of Oxford.
- Ventura, V., Davison, A. C. and Boniface, S. J. (1997) Statistical inference for the effect of magnetic brain stimulation on a motoneurone. *Applied Statistics* **46**, to appear.
- Wahrendorf, J., Becher, H. and Brown, C. C. (1987) Bootstrap comparison of non-nested generalized linear models: applications in survival analysis and epidemiology. *Applied Statistics* **36**, 72–81.
- Wand, M. P. and Jones, M. C. (1995) *Kernel Smoothing*. London: Chapman & Hall.
- Wang, S. (1990) Saddlepoint approximations in resampling analysis. *Annals of the Institute of Statistical Mathematics* **42**, 115–131.
- Wang, S. (1992) General saddlepoint approximations in the bootstrap. *Statistics and Probability Letters* **13**, 61–66.
- Wang, S. (1993a) Saddlepoint expansions in finite population problems. *Biometrika* **80**, 583–590.
- Wang, S. (1993b) Saddlepoint methods for bootstrap confidence bands in nonparametric regression. *Australian Journal of Statistics* **35**, 93–101.
- Wang, S. (1995) Optimizing the smoothed bootstrap. *Annals of the Institute of Statistical Mathematics* **47**, 65–80.
- Weisberg, S. (1985) *Applied Linear Regression*. Second edition. New York: Wiley.
- Welch, B. L. and Peers, H. W. (1963) On formulae for confidence points based on integrals of weighted likelihoods. *Journal of the Royal Statistical Society series B* **25**, 318–329.
- Welch, W. J. (1990) Construction of permutation tests. *Journal of the American Statistical Association* **85**, 693–698.
- Welch, W. J. and Fahey, T. J. (1994) Correcting for covariates in permutation tests. Technical Report STAT-94-12, Department of Statistics and Actuarial Science, University of Waterloo, Waterloo, Ontario.
- Westfall, P. H. and Young, S. S. (1993) *Resampling-Based Multiple Testing: Examples and Methods for p-value Adjustment*. New York: Wiley.
- Woods, H., Steinour, H. H. and Starke, H. R. (1932) Effect of composition of Portland cement on heat evolved during hardening. *Industrial Engineering and Chemistry* **24**, 1207–1214.
- Wu, C. J. F. (1986) Jackknife, bootstrap and other resampling methods in regression analysis (with Discussion). *Annals of Statistics* **14**, 1261–1350.
- Wu, C. J. F. (1990) On the asymptotic properties of the jackknife histogram. *Annals of Statistics* **18**, 1438–1452.
- Wu, C. J. F. (1991) Balanced repeated replications based on mixed orthogonal arrays. *Biometrika* **78**, 181–188.
- Young, G. A. (1986) Conditioned data-based simulations: Some examples from geometrical statistics. *International Statistical Review* **54**, 1–13.
- Young, G. A. (1990) Alternative smoothed bootstraps. *Journal of the Royal Statistical Society series B* **52**, 477–484.
- Young, G. A. and Daniels, H. E. (1990) Bootstrap bias. *Biometrika* **77**, 179–185.