

# A selective bibliography on the Bootstrap

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## 1 Books.

### **The jackknife**

Gray, H., Schucany, W.(1972). *The Generalized Jackknife Statistic*. Marcel Dekker, New-York.

### **Introductory books on the bootstrap.**

Chernick, M. R. (1999). *Bootstrap Methods: A Practitioner's Guide*, John Wiley & Sons Inc., New York.

Davison, A. C. and Hinkley, D. V. (1997). *Bootstrap Methods and their Applications*. Cambridge University Press, Cambridge

Efron , B. (1992). *The jackknife, the bootstrap and other resampling plans*, SIAM.

Efron, B., Tibshirani, J.T. (1993). *An introduction to the bootstrap*. Chapman & Hall.

### **Bootstrap, asymptotic theory and Edgeworth expansion.**

Beran, R. and Ducharme, G. R. (1991). *Asymptotic Theory for Bootstrap Methods in Statistics*, Les Publications Centre de Recherches Mathématiques, Université de Montréal, Montréal.

Hall, P. (1992). *The Bootstrap and Edgeworth Expansion*. Springer, New-York.

Shao, J. and Tu, D. (1995), *The jackknife and the bootstrap*, Springer Verlag, New York.

### **Edgeworth expansions.**

Bhattacharya, R.N. and Rao, R. (1986). *Normal Approximation and Asymptotic Expansions*. Krieger-Melbourne.

Bhattacharya, R.N. and Denker, M. (1990). *Asymptotic Statistics*. Birkhäuser Verlag.

Pfanzagl, J., Wefelmeier W. (1985). *Asymptotic Expansions for General Statistical Models*. Springer Verlag, New-York.

### **Bootstrap, empirical process and differentiable functionals.**

Barbe and Bertail (1995). *The weighted Bootstrap*, Lecture Notes in Statistics **98**, Springer, N.Y.

Giné, E. (1996). *Lectures on some aspects of the Bootstrap*, in Ecole d'été de Calcul des probabilités de St Flour (1996), Springer.

Mammen, E. (1991). *When Does Bootstrap Work? Asymptotic Results and Simulations*, Lecture Notes in Statistics **77**, Springer-Verlag, New York.

### **Bootstrap and Subsampling for dependent data.**

Janas, D. (1993). *Bootstrap Procedures for Time Series*, Shaker-Verlag, Aachen.

Politis, D., Romano, J.P., Wolf, M. (1999). *Subsampling*, Springer.

Lahiri, S.N. (2003). *Resampling methods for dependent Data*, Springer.

## **2 Some Articles by themes.**

### **2.1 The bases of the Bootstrap**

Bickel, P.J. and Freedman, D.A. (1981). Some asymptotic theory for the bootstrap. *Ann. Statist.*, **9**, 1196-1217.

Beran, R. (1982). Estimated sampling distributions: the bootstrap and competitors, *Ann. Statist.*, **10**, 212-225.

Bretagnolle, J. (1983). Lois limites du bootstrap de certaines fonctionnelles. *Ann. Inst. H. Poincar. Statist. Probab.* XIX, 281-296.

Efron, B. (1979). Bootstrap methods: another look at the jackknife. *Ann. Statist.*, **7**, 1-26.

Giné, E., Zinn, J. (1989) : Necessary conditions for the bootstrap of the mean, *Ann. Statist.*, **17**, 684-691.

Hall, P. (1986). On the bootstrap and confidence intervals, *Ann. Statist.*, **14**, 1431-1452.

Hall, P. (1988). Theoretical comparison of bootstrap confidence intervals, *Ann. Statist.*, **16**, 927-985.

Putter, H., van Zwet, W.R. (1996). Resampling: consistency of substitution estimators, *Ann. Statist.*, **24**, 2297-2318.

Singh, K. (1981). On the asymptotic accuracy of Efron's bootstrap. *Ann. Statist.*, **9**, 1187-1195.

### **2.2 Bootstrap of differentiable functionals (U statistics) and empirical process**

Arcones, M.A., Giné, E. (1993). On the Bootstrap of U and V statistics, *Ann. Statist.*, **20**, 655-674.

Beran R., Millar W., LeCam L. (1987): Convergence of Stochastic Empirical Measures, *Journ. Mult. Analysis.*, 23, 159-168.

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Gill, R.D. (1989). Non and Semi-parametric maximum likelihood estimators and the von-Mises Method, *Scand. J. Statist.*, **16**, 97-128.

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Mason, D. and Newton M. A. (1992). A rank statistics approach to the consistency of a general bootstrap. *Ann. Statist.*, **20**, 1611-1624.

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Sen, P.K. (1988). Functional approaches in resampling plans : a review of some recent developments, *Sankhya (A)*, **50**, 394-435.

Van der Vaart, A.W et Wellner, J.A (1996). *Weak convergence and empirical processes, with Applications to Statistics*. Springer.

## 2.3 Edgeworth Expansions (i.i.d and dependent case)

Bhattacharya, R.N. and Ghosh J. (1978). On the validity of Edgeworth expansion. *Ann. Statist.*, **6**, 434-451.

Bickel, P.J, Götze, F. and van Zwet (1986). The Edgeworth expansion for U-statistics of degree 2. *Ann. Statist.*, **14**, 1463-1484.

Götze, F. (1984). Expansions for Von Mises' functionals. *Z. Wahrsch. Verw. Gebiete*, **65**, 599-625.

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Götze, F. and Hipp, C. (1983). Asymptotic expansions for sums of weakly dependent random vectors. *Z. Wahrsch. Verw. Gebiete*, **64**, 211-239.

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## 2.4 Bootstrap and Edgeworth expansion.

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Falk, M. and Kaufmann, E. (1991). Coverage probabilities of bootstrap confidence intervals for quantiles. *Ann. Statist.*, **19**, 485-495.

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Singh, K. (1981). On the asymptotic accuracy of Efron's bootstrap. *Ann. Statist.*, **9**, 1187-1195.

## 2.5 Bootstrap for dependent data.

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Bühlmann, P., Künsch, H.R. (1995) The blockwise Bootstrap for general parameters of a stationary times series, *Scand. J. Statist.*, **22**, 215-224.

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Liu R. and Singh K. (1992). Moving blocks jackknife and bootstrap capture weak dependence. In *Exploring The Limits of The Bootstrap*. Ed. Le Page R. and Billard, L., John Wiley, New York.

Naik-Nimbalkar, U.V., Rajarshi, M.B. (1994). Validity of the blockwise bootstrap for empirical processes with stationnary observations, *Ann. Statist.*, **22**, 980-994.

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Politis, D.N. and Romano, J.P. (1992b). A general resampling scheme for triangular arrays of  $\alpha$ -mixing random variables with applications to the problem of spectral density estimation., *Ann. Statist.*, **20** 1985-2007.

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## 2.6 Subsampling: i.i.d and dependent data.

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Bickel, P., Götze, F. and van Zwet, W.R. (1997). Resampling fewer than n observations: Gains, losses and remedies for losses, *Statist. Sinica*, **7**, 1-31.

Bickel, P.J. and Yahav, J.A. (1988). Richardson extrapolation and the bootstrap. *J.A.S.A.*, **83**, 387-393.

Booth, J.G. and Hall, P. (1993). An improvement of the jackknife distribution function estimator. *Ann. Statist.*, **21**, 1476-1485.

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Politis, D.N. and Romano, J.P. (1994). A general theory for large sample confidence regions based on subsamples under minimal assumptions. *Ann. Statist.*, **22**, 2031-2050.

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