


$\sigma_j \equiv$ bootstrap error

$$\sigma_j = |H'_j - H_j|$$

$$= \left| \sum_{i \in j} \left[\frac{\tilde{\alpha} \sum \tilde{w}_i}{\sum \left(\tilde{w}_i + \frac{1}{2} \text{IQR}_w \right)} \left(\tilde{w}_i + \frac{1}{2} \text{IQR}_w \right) + \frac{1}{2} \text{IQR}_\alpha \tilde{\alpha} \tilde{w}_i \right] - \tilde{\alpha} \sum_{i \in j} \tilde{w}_i \right|$$



What if we just
didn't do this?