

Population



θ



Sample



$\hat{\theta}, \widehat{SE}(\hat{\theta}) = SD(\hat{\theta}_1, \dots, \hat{\theta}_B)$

$$t = \frac{\hat{\theta} - \theta}{\widehat{SE}(\hat{\theta})}$$



Bootstrap Sample #1

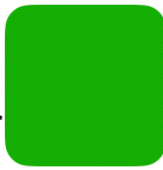


$\hat{\theta}_1, \widehat{SE}_1(\hat{\theta}) = SD(\hat{\theta}_{11}, \dots, \hat{\theta}_{1B})$

$$t_1 = \frac{\hat{\theta}_1 - \hat{\theta}}{\widehat{SE}_1(\hat{\theta})}$$



Nested Bootstrap Sample #1-1



$\hat{\theta}_{11}$

...



$\hat{\theta}_{1B}$



Nested Bootstrap Sample #1-B



$\hat{\theta}_B, \widehat{SE}_B(\hat{\theta}) = SD(\hat{\theta}_{11}, \dots, \hat{\theta}_{1B})$

$$t_B = \frac{\hat{\theta}_B - \hat{\theta}}{\widehat{SE}_B(\hat{\theta})}$$



Nested Bootstrap Sample #B-1



$\hat{\theta}_{B1}$

...



Nested Bootstrap Sample #B-B



$\hat{\theta}_{BB}$