Referee's comments

Gray Calhoun, "Block Bootstrap under Weak Assumptions" (revised)

I raised two issues in my previous report, both of which were concerned with the mathematical style of the paper rather than with the substance. Nonetheless, I rate both as important.

The first concerned the use of array notation, in contexts where it appeared to me unnecessary. I asked specifically, either for this to be dropped, or for examples to be given showing its role in applications.

The second concerned the specification of the statistical model, in particular, to define the probability space appropriately, so as to develop the formal relationships between the various sub-sigma fields, and sequences and filtrations of same. For example, we need a formal context for objects like the sequence defined in equation (9). Clarity and formalism in these matters are especially important where random events generated by the bootstrap and by nature interact.

The author has chosen not to take up either suggestion, but in each case, his defence of his approach is in my view feeble and unconvincing. This is basically a question of ugly mathematics – not necessarily incorrect, but not well communicated.