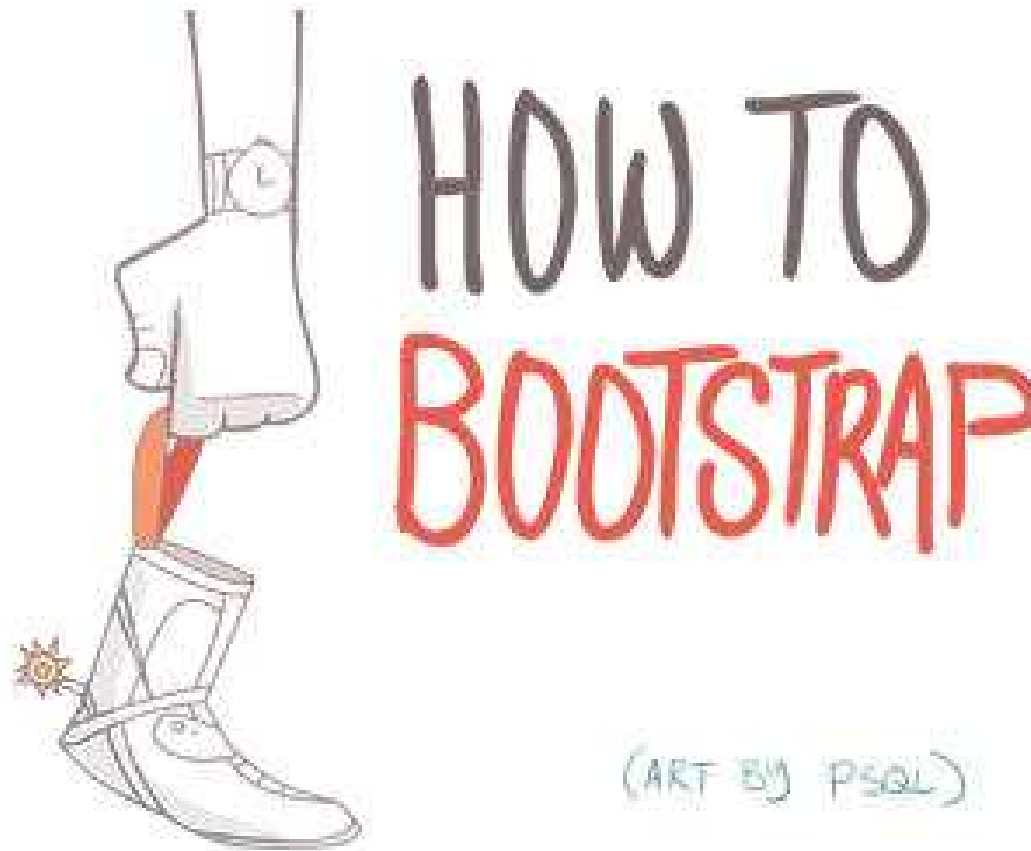


Métodos de reamostragem: *bootstrap* e aleatorização



Brief etymology^[2]

- Phrase “pull oneself up by one’s bootstraps”
 - Misattributed (at latest in 1901!) to “The Surprising Adventures of Baron Munchausen” (1781, Rudolf Erich Raspe) : The baron pulls himself out of a swamp by his *hair* (pigtail).
 - The use of this phrase is found in 1834 in the U.S.
 - “[S]omeone is attempting or has claimed some ludicrously far-fetched or impossible task”
- In the 20th century, the “*possible task*” meaning has appeared
 - “To begin an enterprise or recover from a setback without any outside help; to succeed only on one's own effort or abilities”



⁵
^[2]http://en.wiktionary.org/wiki/pull_one%27s_bootstraps
^[3]<http://en.wikipedia.org/wiki/Bootstrapping>

A quick view of bootstrapping

- Introduced by Bradley Efron in 1979
- Named from the phrase “to pull oneself up by one’s bootstraps”, which is widely believed to come from “the Adventures of *Baron Munchausen*”.
- Popularized in 1980s due to the introduction of computers in statistical practice.
- It has a strong mathematical background.
- While it is a method for improving estimators, it is well known as a method for estimating standard errors, bias, and constructing confidence intervals for parameters.

Bootstrap and Randomization Distributions

| Bootstrap Distribution | Randomization Distribution |
|--|---|
| Our best guess at the distribution of sample statistics | Our best guess at the distribution of sample statistics, if H_0 were true |
| Centered around the observed sample statistic | Centered around the null hypothesized value |
| Simulate sampling from the population by resampling from the original sample | Simulate samples assuming H_0 were true |

- Big difference: a randomization distribution assumes H_0 is true, while a bootstrap distribution does not