



Bootstrap Methods and their Application (Cambridge Series in Statistical and Probabilistic Mathematics)

A. C. Davison, D. V. Hinkley

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This book gives a broad and up-to-date coverage of bootstrap methods, with numerous applied examples, developed in a coherent way with the necessary theoretical basis. Applications include stratified data; finite populations; censored and missing data; linear, nonlinear, and smooth regression models; classification; time series and spatial problems. Special features of the book include: extensive discussion of significance tests and confidence intervals; material on various diagnostic methods; and methods for efficient computation, including improved Monte Carlo simulation. Each chapter includes both practical and theoretical exercises. Included with the book is a disk of purpose-written S-Plus programs for implementing the methods described in the text. Computer algorithms are clearly described, and computer code is included on a 3-inch, 1.4M disk for use with IBM computers and compatible machines. Users must have the S-Plus computer application. Author resource page: <http://statwww.epfl.ch/davison/BMA/>

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