



Least Squares Regressions with the Bootstrap

By Jonas Böhmer

GRIN Verlag Sep 2009, 2009. Taschenbuch. Book Condition: Neu. 210x149x13 mm. This item is printed on demand - Print on Demand Neuware - Diploma Thesis from the year 2009 in the subject Statistics, grade: 1,6, University of Bonn (Statistische Abteilung der Rechts- und Staatswissenschaftlichen Fakultät), course: Diplomarbeit bei Prof.Dr. Alois Kneip, language: English, abstract: The statistical technique called bootstrap is usable with a lot of inferential problems and it is the main topic of this paper. Since the bootstrap provides material for a whole series of books it is essential to pick one special aspect of the bootstrap and investigate it in depth, otherwise the analysis would inevitably become too general. This aspect is the topic of regression. Hence, this paper will introduce the bootstrap and compare the performance of the new inference methods which it provides with some classical methods of judging a regression which were used in the years before the bootstrap. Therefore the remainder of this paper is as follows: First there will be a description of the basic model in which all of the following investigations will be done, chapter two. The next chapter will describe the different regression techniques which try to solve the model....



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