Subject: Re: "bootstrap" statistics
Posted by Dick Jackson on Mon, 20 May 2002 21:50:40 GMT
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<wmc@bas.ac.uk> wrote in message news:3ce95177@news.nwl.ac.uk...
> Hello group. I want to do what I think of as "bootstrap" statistics, viz
> given a timeseries I take a random subsample (with, say, half the number
> of elements), compute some statistic (say, then mean); then take another
> random subsample; then again lots of times (say 1000 or 10000) and end
> up with a distribution of the statistic concerned.
>
> So: to do this I need a means to generate n/2 random (non-repeating)
> indices from 0...n-1.

I am certainly not an expert on bootstrap stats, but I did consult with one extensively when I implemented this for a former client. My instructions were to always choose from our sample dataset *with* replacement, generating random (possibly-repeating) indices. This, of course, is faster and would be trivial for you to write!

So if this applies to your situation, it "unasks" your otherwise very interesting question, which still deserves a good answer! :-)

Cheers,
--
-Dick

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