Subject: "bootstrap" statistics
Posted by wmconnolley on Mon, 20 May 2002 19:41:44 GMT
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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. At the moment I do this by:
once I have m indices I generate one more at
random; see if its in the list of m; if not, good; if it is, generate another one. This is hideously inefficient and slow: there *must* be a better way.

I have found:

http://www.astro.washington.edu/deutsch-bin/getpro/library14 .html?PERMUTE

which is a somewhat better way, but still slow. Is there a no-loops version?

-W.

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Climate Modeller, British Antarctic Survey | Disclaimer: I speak for myself
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