Statistics 583, Problem Set 8

Wellner; 5/18/2011

Reading: Chapter 8, sections 8.4- 8.5, pages 18 - 27;
Wasserman, Chapter 3, pages 13-41, and Chapter 4

Due: Wednesday, May 25, 2011

1. (a) Read Wasserman, section 3.4, pages 32 - 34. Then form confidence intervals for the skewness of the nerve data by all the methods discussed by Wasserman, section 3.4, pages 32 - 35 to see if you get results comparable to those in his table in example 3.17, page 34.
(b) Form a 95% confidence interval for the skewness parameter assuming that the nerve data can be modeled by a Weibull distribution with parameters (α, β). (That is, regard $T(P) = E_P(X - \mu(P))^3/\sigma^3(P)$ as a parametric function $g(\alpha, \beta) = T(P_{\alpha,\beta})$ for $P_{\alpha,\beta}$ a Weibull distribution on $\mathbb{R}^+$, and form a confidence interval for $g(\alpha, \beta)$ via the (parametric-) delta method. Does the resulting confidence interval include 2?

2. Wasserman, problem 12, page 41: Suppose that 50 people are given a placebo and 50 are given a new treatment. Thirty placebo patients show improvement, while 40 treated patients show improvement. Let $\tau = p_2 - p_1$ where p_2 is the probability of improving under treatment and p_1 is the probability of improving under placebo.
(a) Find the MLE of τ. Find the standard error and 90% confidence interval using the delta method.
(b) Find the standard error and 90% confidence interval using the bootstrap.

3. (Bootstrapping a linear regression model a simple way.) Consider bootstrapping a linear regression model
$$Y_i = \mathbf{x}_i^T \beta + \epsilon_i, \qquad i = 1, \ldots, n$$
where the ϵ_i are i.i.d. mean 0, finite variance, and the $\mathbf{x}_i$ are given $p-$dimensional vectors, such that there is no constant term in the regression.
(a) Show that the estimated residuals $\hat{\epsilon}^T = (\hat{\epsilon}_1, \ldots, \hat{\epsilon}_n)$ satisfy $\hat{\epsilon} - \epsilon = -H\epsilon$ where $H = \mathbf{X}(\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T$ is the "hat matrix" (i.e. the projection matrix onto the column space of $\mathbf{X}$).

(b) Suppose that $\hat{\epsilon}_1^*, \ldots, \hat{\epsilon}_n^*$ is a bootstrap sample (with replacement) from $\{\hat{\epsilon}_1, \ldots, \hat{\epsilon}_n\}$. Show that

$$E_*(n^{1/2}(\hat{\beta}^* - \hat{\beta})) = (\frac{1}{n}\mathbf{X}^T\mathbf{X})^{-1}(\frac{1}{n}\mathbf{X}^T\mathbf{1})Z_n$$

where $Z_n = n^{-1/2}\sum_{i=1}^n \hat{\epsilon}_i$.
(c) Show that if $\max_{1\le i\le n} h_{ii} \to 0$, and $n^{-1}\mathbf{X}^T\mathbf{X} \to V$, a positive definite matrix, then

$$\sqrt{n}(\hat{\beta} - \beta) \to_d N_p(0, \sigma^2 V^{-1})$$

[This is a variant of the result we established in 581 via the Lindeberg - Feller CLT.]
(d). Find the mean and variance of Z_n.
(e) Suppose that:
(i) $n^{-1}\mathbf{X}^T\mathbf{X} \to V$, a positive definite matrix;
(ii) $\mathbf{X}^T\mathbf{1}/n \to \mathbf{h}$ with $\mathbf{h}^T V^{-1}\mathbf{h} < 1$;
(iii) $\max_{1\le i\le n} h_{ii} \to 0$ where h_{ii} are the diagonal elements of the hat matrix H.
Show that if (i) - (iii) hold, then the bootstrap fails in the sense that the random variable Z_n in (b) converges in distribution to a proper random variable rather than to zero.
Hint: show that (iii) implies that $\max_{1\le i\le n} |c_{ni}| \to 0$ where $\mathbf{c} = n^{-1/2}(I - H)\mathbf{1}$.

4. Suppose now that the bootstrap residuals are drawn from the collection of *centered* residuals $\hat{\epsilon} - \mathbf{1}(\mathbf{1}^T\hat{\epsilon}/\mathbf{n})$ Compute $E_*(\sqrt{n}(\hat{\beta}^* - \hat{\beta}))$ and $E_*(\sqrt{n}(\hat{\beta}^* - \hat{\beta}))^{\otimes 2}$ for this bootstrap resampling scheme.

5. Wasserman, problem 2, page 59.

6. **Bonus problem:** Wasserman, problem 3, page 59.