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Bootstrap-t Confidence Interval on Local Polynomial Regression Prediction

Abstract

This study offers two new algorithms based on the nested bootstrap resampling method to determine the bootstrap-t confidence interval in predicting local polynomial regression. The first algorithm performs paired bootstrap samples and residuals, and the second performs based on residuals. The first algorithm provides a reasonable scatterplot and coverage probability on a relatively large piece of data. In contrast, the second algorithm is more robust for any data size, including for a relatively small sample data size. As the sample data size increases, the coverage probability of the two algorithms is closer to the nominal coverage probability.

Keywords

Bootstrap, Confidence Interval, Coverage Probability, Algorithm, Simulation.

Copyright

Yes

History Records

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2022-11-03	Final Publication	Your manuscript has been published and the electronic version is available online.		
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