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Correction to “Automatic Block-Length Selection for the Dependent Bootstrap” by D. Politis and H. White

Andrew Patton, Dimitris N. Politis ✉ & Halbert White

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Abstract

A correction on the optimal block size algorithms of Politis and White (2004) is given following a correction of Lahiri's (Lahiri 1999) theoretical results by Nordman (2008).

Keywords:

Block bootstrap

Block size

Circular bootstrap

Stationary bootstrap

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