Taylor & Francis
Online

Home ▶ All Journals ▶ Mathematics, Statistics & Data Science ▶ Econometric Reviews ▶ List of Issues
▶ Volume 28, Issue 4 ▶ Correction to "Automatic Block-Length Se ....

Original Articles

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

Andrew Patton, Dimitris N. Politis ✉ & Halbert White

66 Cite this article   ⬈ https://doi.org/10.1080/07474930802459016

📄 Full Article   🖼 Figures & data   ✑ References   66 Citations   📊 Metrics

🖶 Reprints & Permissions   Read this article   ◄ Share

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

JEL Classification:

C14   C22

Related research ⓘ

Information for

Authors

R&D professionals

Editors

Librarians

Societies

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Help and contact

Newsroom

All journals

Books

Keep up to date

Register to receive personalised research and resources
by email

✉ Sign me up

Taylor and
Francis Group