

Comment

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I would like to address some of the issues raised by Professor Young, then add an example to the interesting collection presented in his paper.

Professor Young draws a distinction between the i.i.d. case, where bootstrap methods are often simple and automatic, and the nonindependent case, where, if the bootstrap can be made to work at all, the appropriate method is likely to be rather sophisticated and specific to the problem at hand. It seems to me that this situation may be unavoidable, in that the appropriate choice of bootstrap method is often determined by the dependence structure of the data, with the i.i.d. case being a particularly simple form of dependence structure yielding a particularly simple bootstrap method.

For example, let X_1, \dots, X_n be i.i.d. Bernoulli trials with success probability p . Let $\hat{p} = (1/n)\sum_{i=1}^n X_i$ be the usual estimator of p . We can use the bootstrap to estimate the distribution of \hat{p} by defining X_1^*, \dots, X_n^* to be i.i.d. Bernoulli trials with success probability \hat{p} . This is the usual bootstrap method for i.i.d. data, since the random variables X_1^*, \dots, X_n^* are an i.i.d. sample from the empirical distribution of X_1, \dots, X_n . If we define $\hat{p}^* = (1/n)\sum_{i=1}^n X_i^*$, then the asymptotic distribution of $(\hat{p}^* - \hat{p})$ is the same as that of $(\hat{p} - p)$. Now assume instead that X_1, \dots, X_n are Bernoulli trials with common success probability p , generated from a Markov process with transition matrix P . If we define X_1^*, \dots, X_n^* as above, the bootstrap will fail, because the variance of \hat{p} depends on P . In order for the bootstrap to be successful, the bootstrap distribution must be based on an estimate \hat{P} of P , not just on the marginal estimate \hat{p} . This shows that in general the bootstrap must be tailored to the dependence structure of the data in order to produce good results. It seems that the degree to which universal methods can be developed may be limited.

I am glad that Professor Young has pointed out examples where asymptotic accuracy does not carry over to small samples. In particular, the role of higher-order asymptotics in the study of the boot-

strap needs to be assessed. The bootstrap is often accurate to a higher order than conventional approximations based on the central limit theorem, essentially because the bootstrap consistently estimates the third and higher moments of a distribution while the normal approximation does not. This has resulted in much beautiful theory. What needs more investigation is the extent to which higher-order asymptotic accuracy translates into better accuracy in small samples. This of course is what is important in practice, not only because real samples are finite, but because one is inevitably faced with errors of size $O(1)$ due to sampling bias and model misspecification, so reducing the remaining error from $O(1/\sqrt{n})$ to $O(1/n)$ may not matter very much.

A topic mentioned only briefly in the paper which is potentially quite important is the use of the bootstrap in model selection or in assessing the accuracy of model selection procedures. Two of the papers in LePage and Billard (1992), by Kipnis (1992) and by Brownstone (1992), address this issue. Discussions of this topic can also be found in Efron (1983), Gong (1986) and Freedman, Navidi and Peters (1988). To give a concrete example, we will discuss variable selection in a linear regression model. The model is $Y = X\beta + \varepsilon$, where the matrix X has n rows and p columns, and ε is a vector of i.i.d. errors with mean 0 and variance σ^2 . If it is thought that the matrix X has a large number of columns which are not well related to the dependent variable Y , a selection procedure may be used in an attempt to create a model of manageable size that retains most of the explanatory power of the original. Variable selection is a widely practiced art, with procedures such as forward selection, stepwise selection, all subsets, Mallows C_p and others being found in many statistical software packages.

It is well known that standard goodness-of-fit statistics applied to selected models often seriously exaggerate the degree of fit, because the selected variables tend to be those whose sample correlation with Y is inflated by random error. It is worthwhile to investigate whether the bootstrap can be used to obtain more realistic estimates of fit. Assume for technical reasons that the matrix X contains an intercept. The standard method of applying the bootstrap in ordinary least squares regression is as follows (Efron,

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