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A note on the bootstrapped empirical process. (English. English summary)

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It is well known that the bootstrap does not work for variables given by rare events or very small quantiles with Poisson limit laws. Thus the difference with respect to the uniform distance between the normalized empirical process and the bootstrapped counterpart does not vanish within the asymptotic set up. Theorem 2 specifies those central regions where the uniform distance vanishes if the sample size tends to infinity.

{Reviewer's remark: The reference list is very short. The reader should also consult the work of S. Csörgö and D. M. Mason about bootstrapping empirical functions [see *Ann. Statist.* **17** (1989), no. 4, 1447–1471; MR1026292 (91a:62044)].} *Arnold Janssen* (Düsseldorf)