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Some asymptotic results for jackknifing the sample quantile. (English) Zbl 0724.62049
[Ann. Stat. 19, No. 1, 496-503 \(1991\)](#).

Summary: This note studies the asymptotic behavior of the delete-d jackknife in the irregular case of a sample p-quantile, calculated from a sample of n iid r.v.'s.

Two results are obtained: (a) an almost sure rate of convergence of the delete-d jackknife histogram to the normal distribution; (b) almost sure convergence of the delete-d jackknife variance estimate to the asymptotic variance of the sample p-quantile.

MSC:

[62G20](#) Asymptotic properties of nonparametric inference
[62G09](#) Nonparametric statistical resampling methods

Cited in 1 Document

Keywords:

[bootstrap](#); [asymptotic normality](#); [irregular case](#); [sample p-quantile](#); [delete-d jackknife histogram](#); [almost sure convergence](#); [delete-d jackknife variance estimate](#)

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