

**Indiana University-Purdue University
Indianapolis**
Department of Mathematical Sciences

STATISTICS SEMINAR

12:15pm—1:15pm, Tuesday, Jan. 23, 2018
SL 137

Speaker: Haixia Li (PhD Candidate)
Department of Mathematical Sciences, IUPUI

Title: Dimensional asymptotics for generalized bootstrap in
linear regression

Abstract:

This paper proves consistency of a class of generalized bootstrap technique for the distribution of the least squares parameter estimator in linear regression, when the number of parameters tends to infinity with data size and the regressors are random.