PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 15 (1995), pp. 327–351

EDGEWORTH EXPANSIONS AND BOOTSTRAP FOR DEGENERATE VON MISES STATISTICS

F. Götze
R. Zitikis

Abstract: We prove Edgeworth expansions for degenerate von Mises statistics like the Beran, Watson, and Cramér-von Mises goodness-of-fit statistics. Furthermore, we show that the bootstrap approximation works up to an error of order $O(N^{-1/2})$ and that bootstrap based confidence regions attain a prescribed confidence level up to the order $O(N^{-1})$.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE