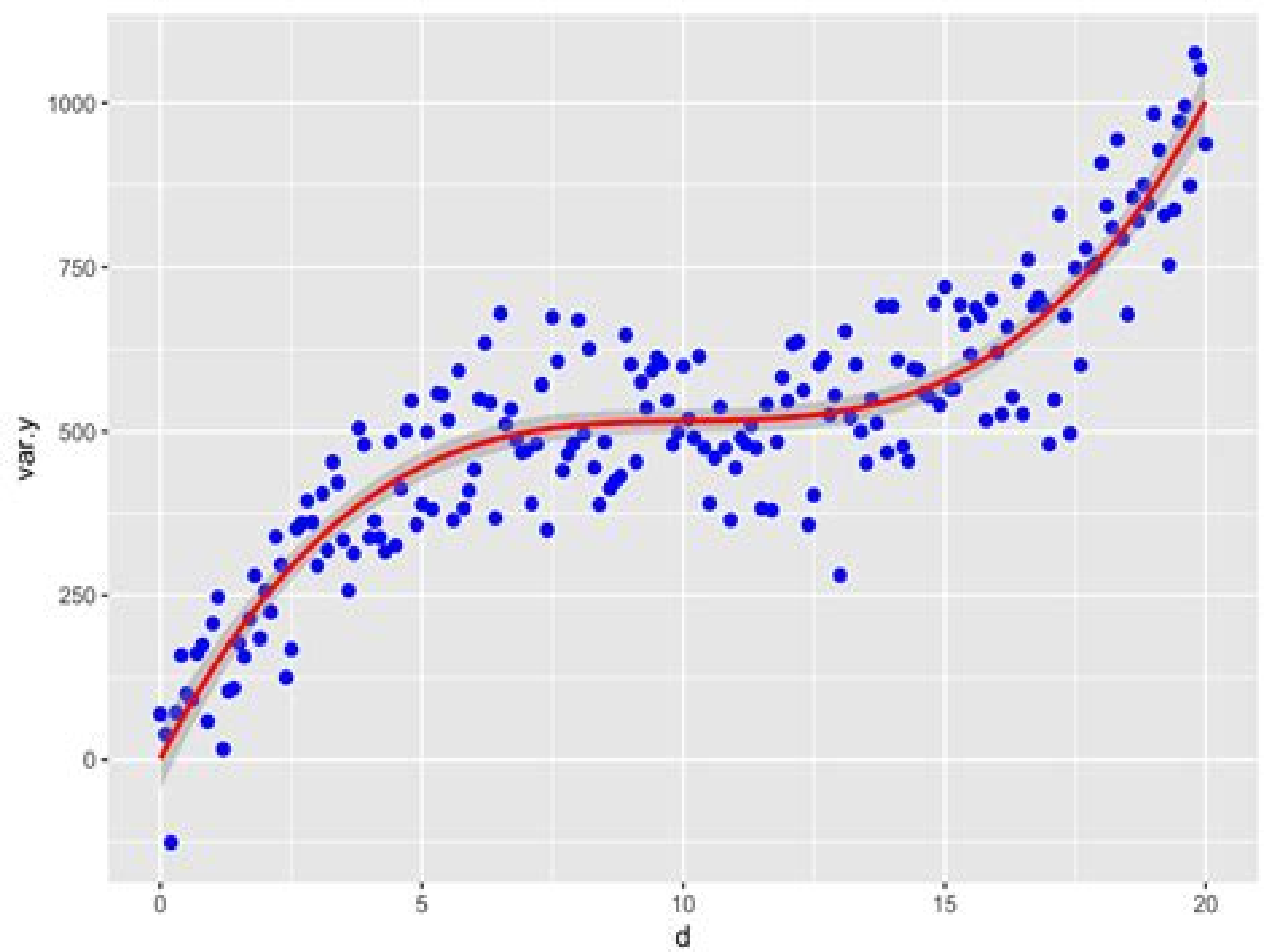




Remuestreo Bootstrap En Regresion Cuadratica

Margarita Bartolomé



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Aspectos metodológicos de la investigación educativa Margarita Bartolomé, 1988 **Tamaño de muestra y precisión estadística** Alfredo Martínez Almécija, Joaquín Muñoz García, Antonio Pascual Acosta, 2004-07-28

La presente publicación recoge los contenidos de las conferencias impartidas en la Universidad de Almería en el curso Tamaño de Muestra y Precisión Estadística que se desarrolló a petición del departamento de Estadística y Matemática Aplicada de dicha universidad organizado por el Centro Andaluz de Prospectiva y la propia Universidad de Almería con el patrocinio del Instituto de Estadística de Andalucía. La elaboración de técnicas de inferencia estadística supone en la mayoría de las ocasiones la realización de inferencias inductivas que han de ir acompañadas de las correspondientes medidas de precisión. La precisión que ha de especificarse en toda inferencia o proyección estadística está íntimamente relacionada con el tamaño de la muestra que se está utilizando en el desarrollo de las correspondientes técnicas estadísticas reconociendo que en la terna Inferencia Estadística Precisión Error no existe una relación absoluta y única entre sus elementos sino que depende de otros factores que pueden ir desde la propia concepción de la técnica estadística hasta la dispersión de la población que se está estudiando por tanto los temas que cabrá abordar dentro de un curso titulado Tamaño de Muestra y Precisión Estadística podrán ser muchos y muy diversos.

Análisis de output en el largo plazo utilizando métodos de remuestreo bootstrap Margarita Paz Castro Anich, 2014

Una de las áreas más importantes de la simulación es el estudio del output para poder sacar conclusiones de los problemas modelados. En la actualidad existe una amplia gama de métodos utilizados para este propósito pero curiosamente el bootstrap uno de los métodos estadísticos más usados para análisis de datos no es uno de ellos. En esta tesis se estudia el uso de métodos de bootstrap para análisis de output de modelos de simulación en el largo plazo con el objetivo de presentar a la comunidad científica la plusvalía de estos. Para esto se experimenta con el método bootstrap y variantes de este para datos correlacionados el moving block bootstrap MBB y el threshold bootstrap THB. Para analizar estos métodos se crearon dos modelos de simulación y los resultados se compararon a los obtenidos con método de réplicas independientes RI. El primero modelo es un $M/M/1$ donde se pudo probar los métodos en un ambiente controlado. El segundo es un modelo de simulación que representa una problemática real y en el cual se pretende mostrar el uso práctico de estos métodos. Con los experimentos realizados se pudo mostrar que los métodos bootstrap son una alternativa atractiva a la hora de analizar el output de una simulación. En ambos modelos los tiempos de cómputo de estos métodos fueron muy superiores a los de RI siendo entre 9 y 47 veces más rápidos. Además en ambos modelos se obtuvieron estimadores de alta calidad con errores relativos cercanos al 2% y al 1%. Por lo tanto los métodos de remuestreo deberían empezar a ganar más terreno en el campo de la simulación.

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