

Saddlepoint approximations for multivariate M -estimates with applications to bootstrap accuracy

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In the original online publication of this article, Figs. 1, 2, and 3 were unfortunately permuted. We apologize for this mistake. The correct order can be seen here.

The online version of the original article can found at
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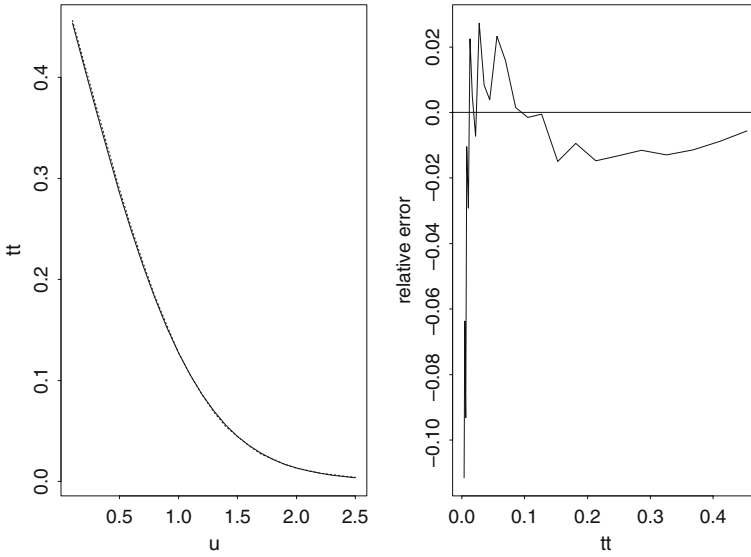


Fig. 1 The first panel gives tail probabilities for the saddlepoint approximation to the tilted bootstrap and approximate tail probabilities from 30,000 tilted bootstrap samples from one original sample. The second panel gives the relative errors of these two approximations

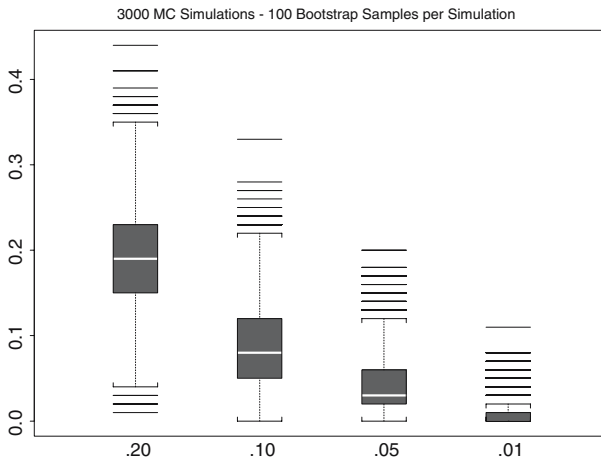


Fig. 2 Boxplots of 3,000 Studentized bootstrap p values corresponding to exact tail areas 0.2, 0.1, 0.05, 0.01

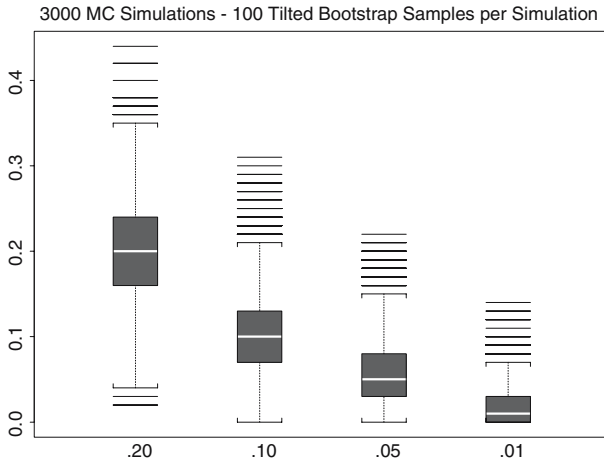


Fig. 3 Boxplots of 3,000 tilted bootstrap p values corresponding to exact tail areas 0.2, 0.1, 0.05, 0.01