ASYMPTOTIC EQUIVALENCE OF THE JACKKNIFE AND INFINITESIMAL JACKKNIFE VARIANCE ESTIMATORS FOR SOME SMOOTH STATISTICS

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Abstract. The jackknife variance estimator and the infinitesimal jackknife variance estimator are shown to be asymptotically equivalent if the functional of interest is a smooth function of the mean or a trimmed L-statistic with Hölder continuous weight function.

Key words and phrases: Jackknife variance estimator, infinitesimal jackknife, trimmed L-statistics, asymptotic normality.