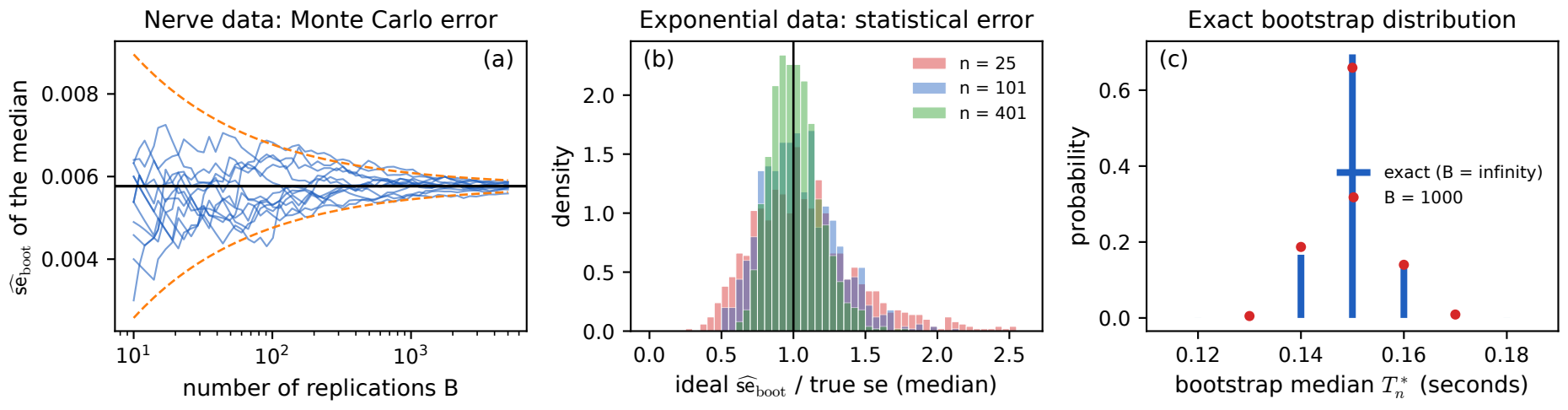

Nerve data: Monte Carlo error
(a)
0.008
0.006
0.004
$\widehat{\text{se}}_{\text{boot}}$ of the median
10^1
10^2
10^3
number of replications B
Exponential data: statistical error
(b)
n = 25
n = 101
n = 401
density
2.0
1.5
1.0
0.5
0.0
0.0
0.5
1.0
1.5
2.0
2.5
ideal $\widehat{\text{se}}_{\text{boot}}$ / true se (median)
Exact bootstrap distribution
(c)
probability
0.6
0.4
0.2
0.0
exact (B = infinity)
B = 1000
0.12
0.14
0.16
0.18
bootstrap median T_n^* (seconds)