Bootstrap Standard Error Estimates and Inference: Readme File for the Replication Codes

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1   Software

- MATLAB (R2020b or newer version).

2   Replication Codes for the Simulation

- Main file:

  - Simulation_Boot_Var.m: the main file which conducts the simulation studies described in Section 4 of the paper

- Output:

  - Simulation_Tables.mat: the data file which contains the results from the simulation studies. There are three tables in this file:

    SD_est_table1 reports the mean, the standard deviation, the median and the IQR of the normalized bootstrap standard error estimator

    SD_est_table2 reports the mean, the standard deviation, the median and the IQR of the normalized IQR standard error estimator

    Emp_Rej_table provides the empirical rejection probabilities of the four confidence intervals mentioned in Section 4 of the paper.

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