

Package ‘resample’

July 23, 2025

Type Package

Title Resampling Functions

Version 0.6

Date 2022-06-12

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Depends R (>= 3.1.0), graphics, stats

Imports methods

Suggests splus2R

Description Bootstrap, permutation tests, and jackknife,
featuring easy-to-use syntax.

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LazyLoad yes

ByteCompile yes

NeedsCompilation no

Repository CRAN

Date/Publication 2022-06-13 15:10:02 UTC

Contents

resample-package	2
bootstrap	5
cat0	8
CI	9
colVars	10
deprecated.resample	11
ExpandProbs	12
IfExists	13
jackknife	14
print.resample	16
Quantile	17

resample	18
resample-data	20
samp.bootstrap	21

Index	23
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resample-package	<i>Overview of the resample package</i>
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Description

Resampling functions, including one- and two-sample bootstrap and permutation tests, with an easy-to-use syntax.

Details

See `library(help = resample)` for version number, date, etc.

Data Sets

A list of datasets is at [resample-data](#),

Main resampling functions

The main resampling functions are: [bootstrap](#), [bootstrap2](#), [permutationTest](#), [permutationTest2](#).

Methods

Methods for generic functions include: [print.resample](#), [plot.resample](#), [hist.resample](#), [qqnorm.resample](#), and [quantile.resample](#).

Confidence Intervals

Functions that calculate confidence intervals for [bootstrap](#) and [bootstrap2](#) objects: [CI.bca](#), [CI.bootstrapT](#), [CI.percentile](#), [CI.t](#).

Samplers

Functions that generate indices for random samples: [samp.bootstrap](#), [samp.permute](#).

Low-level Resampling Function

This is called by the main resampling functions, but can also be called directly: [resample](#).

New Versions

I will post the newest versions to <https://www.timhesterberg.net/r-packages>. See that page to join a list for announcements of new versions.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

Examples

```
data(Verizon)
ILEC <- with(Verizon, Time[Group == "ILEC"])
CLEC <- with(Verizon, Time[Group == "CLEC"])

#### Sections in this set of examples
### Different ways to specify the data and statistic
### Example with plots and confidence intervals.

### Different ways to specify the data and statistic
# This code is flexible; there are different ways to call it,
# depending on how the data are stored and on the statistic.

## One-sample Bootstrap

# Ordinary vector, give statistic as a function
bootstrap(CLEC, mean)

# Vector by name, give statistic as an expression
bootstrap(CLEC, mean(CLEC))

# Vector created by an expression, use the name 'data'
bootstrap(with(Verizon, Time[Group == "CLEC"]), mean(data))

# A column in a data frame; use the name of the column
temp <- data.frame(foo = CLEC)
bootstrap(temp, mean(foo))

# Put function arguments into an expression
bootstrap(CLEC, mean(CLEC, trim = .25))

# Put function arguments into a separate list
bootstrap(CLEC, mean, args.stat = list(trim = .25))

## One-sample jackknife

# Syntax is like bootstrap, e.g.
jackknife(CLEC, mean)

## One-sample permutation test

# To test H0: two variables are independent, exactly
# one of them just be permuted. For the CLEC data,
```

```

# we'll create an artificial variable.
CLEC2 <- data.frame(Time = CLEC, index = 1:length(CLEC))

permutationTest(CLEC2, cor(Time, index),
                resampleColumns = "index")
# Could permute "Time" instead.

# resampleColumns not needed for variables outside 'data'
permutationTest(CLEC, cor(CLEC, 1:length(CLEC)))

### Two-sample problems
## Different ways to specify data and statistic

## Two-sample bootstrap

# Two data objects (one for each group)
bootstrap2(CLEC, data2 = ILEC, mean)

# data frame containing y variable(s) and a treatment variable
bootstrap2(Verizon, mean(Time), treatment = Group)

# treatment variable as a separate object
temp <- Verizon$Group
bootstrap2(Verizon$Time, mean, treatment = temp)

## Two-sample permutation test

# Like bootstrap2, e.g.
permutationTest2(CLEC, data2 = ILEC, mean)

### Example with plots and confidence intervals.

boot <- bootstrap2(CLEC, data2 = ILEC, mean)
perm <- permutationTest2(CLEC, data2 = ILEC, mean,
                        alternative = "greater")

par(mfrow = c(2,2))
hist(boot)
qqnorm(boot)
qqline(boot$replicates)
hist(perm)

# P-value
perm
# Standard error, and bias estimate
boot

# Confidence intervals
CI.percentile(boot) # Percentile interval

```

```

CI.t(boot) # t interval using bootstrap SE
# CI.bootstrapT and CI.bca do't currently support two-sample problems.

# Statistic can be multivariate.
# For the bootstrap2, it must have the estimate first, and a standard
# error second (don't need to divide by sqrt(n), that cancels out).
bootC <- bootstrap(CLEC, mean, seed = 0)
bootC2 <- bootstrap(CLEC, c(mean = mean(CLEC), sd = sd(CLEC)), seed = 0)
identical(bootC$replicates[, 1], bootC2$replicates[, 1])

CI.percentile(bootC)
CI.t(bootC)
CI.bca(bootC)
CI.bootstrapT(bootC2)
# The bootstrapT is the most accurate for skewed data, especially
# for small samples.

# By default the percentile and BCa intervals are "expanded", for
# better coverage in small samples. To turn this off:
CI.percentile(bootC, expand = FALSE)

```

bootstrap

One and two sample bootstrap sampling and permutation tests.

Description

Basic resampling. Supply the data and statistic to resample.

Usage

```

bootstrap(data, statistic, R = 10000,
           args.stat = NULL, seed = NULL, sampler = samp.bootstrap,
           label = NULL, statisticNames = NULL, block.size = 100,
           trace = FALSE)
bootstrap2(data, statistic, treatment, data2 = NULL, R = 10000,
           ratio = FALSE,
           args.stat = NULL, seed = NULL, sampler = samp.bootstrap,
           label = NULL, statisticNames = NULL, block.size = 100,
           trace = FALSE)
permutationTest(data, statistic, R = 9999,
                alternative = "two.sided", resampleColumns = NULL,
                args.stat = NULL, seed = NULL, sampler = samp.permute,
                label = NULL, statisticNames = NULL, block.size = 100,
                trace = FALSE, tolerance = .Machine$double.eps ^ 0.5)
permutationTest2(data, statistic, treatment, data2 = NULL, R = 9999,
                 alternative = "two.sided", ratio = FALSE, paired = FALSE,
                 args.stat = NULL, seed = NULL, sampler = samp.permute,
                 label = NULL, statisticNames = NULL, block.size = 100,
                 trace = FALSE, tolerance = .Machine$double.eps ^ 0.5)

```

Arguments

<code>data</code>	vector, matrix, or data frame.
<code>statistic</code>	a function, or expression (e.g. <code>mean(myData, trim = .2)</code>).
<code>R</code>	number of replicates (bootstrap samples or permutation resamples).
<code>treatment</code>	a vector with two unique values. For two-sample applications, supply either <code>treatment</code> or <code>data2</code> .
<code>data2</code>	an object like <code>data</code> ; the second sample.
<code>alternative</code>	one of "two.sided", "greater", or "less". If <code>statistic</code> returns a vector, this may be a vector of the same length.
<code>ratio</code>	logical, if FALSE then statistics for two samples are combined using <code>statistic1 - statistic2</code> (the statistics from the two samples). If TRUE, it uses <code>statistic1 / statistic2</code> .
<code>resampleColumns</code>	integer, or character (a subset of the column names of <code>data</code>); if supplied then only these columns of the data are permuted. For example, for a permutation test of the correlation of <code>x</code> and <code>y</code> , only one of the variables should be permuted.
<code>args.stat</code>	a list of additional arguments to pass to <code>statistic</code> , if it is a function.
<code>paired</code>	logical, if TRUE then observations in <code>data</code> and <code>data2</code> are paired, and permutations are done within each pair. Not yet implemented.
<code>seed</code>	old value of <code>.Random.seed</code> , or argument to <code>set.seed</code> .
<code>sampler</code>	a function for resampling, see <code>help(samp.bootstrap)</code> .
<code>label</code>	used for labeling plots (in a future version).
<code>statisticNames</code>	a character vector the same length as the vector returned by <code>statistic</code> .
<code>block.size</code>	integer. The <code>R</code> replicates are done this many at a time.
<code>trace</code>	logical, if TRUE an indication of progress is printed.
<code>tolerance</code>	when computing P-values, differences smaller than <code>tolerance</code> (absolute or relative) between the observed value and the replicates are considered equal.

Details

There is considerable flexibility in how you specify the data and statistic.

For the `statistic`, you may supply a function, or an expression. For example, if `data = x`, you may specify any of

- `statistic = mean`
- `statistic = mean(x)`
- `statistic = mean(data)`

If `data` is a data frame, the expression may refer to columns in the data frame, e.g.

- `statistic = mean(x)`
- `statistic = mean(myData$x)`
- `statistic = mean(myData[, "x"])`

If data is not just the name of an object, e.g. `data = subset(myData, age > 17)`, or if data2 is supplied, then use the name 'data', e.g.

- `statistic = colMeans(data)`

Value

a list with class "bootstrap", "bootstrap2", "permutationTest", or "permutationTest2", that inherits from "resample", with components:

observed	the value of the statistic for the original data.
replicates	a matrix with R rows and p columns.
n	number of observations in the original data, or vector of length 2 in two-sample problems.
p	length(observed).
R	number of replications.
seed	the value of the seed at the start of sampling.
call	the matched call.
statistics	a data frame with p rows, with columns "observed", "mean" (the mean of the replicates), and other columns appropriate to resampling; e.g. the bootstrap objects have columns "SE" and "Bias", while the permutation test objects have "Alternative" and "PValue".

The two-sample versions have an additional component:

resultsBoth	containing resampling results from each data set. containing two components, the results from resampling each of the two samples. These are bootstrap objects; in the permutationTest2 case they are the result of sampling without replacement.
-------------	--

There are functions for printing and plotting these objects, in particular `print`, `hist`, `qqnorm`, `plot` (currently the same as `hist`), `quantile`.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

See Also

[resample-package](#), [samp.bootstrap](#), [CI.percentile](#), [CI.t](#).

Examples

```
# See full set of examples in resample-package, including different
# ways to call the functions depending on the structure of the data.
data(Verizon)
CLEC <- with(Verizon, Time[Group == "CLEC"])
bootC <- bootstrap(CLEC, mean)
```

```
bootC
hist(bootC)
qqnorm(bootC)
```

cat0

Front end to cat

Description

Call cat, with sep="" and/or newline at end.

Usage

```
cat0(...)
cat0n(...)
catn(...)
```

Arguments

... R objects, like for [cat](#)

Details

cat0 and cat0n call cat with sep = "". catn and cat0n print a final newline).

Value

None (invisible NULL).

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

See Also

[cat](#), [paste0](#).

Examples

```
cat("Print this")
# That printed without a final newline.
catn("Print this")
cat0n("10,", "000")
```

CI	<i>Bootstrap confidence intervals</i>
----	---------------------------------------

Description

Bootstrap confidence intervals - percentile method or t interval.

Usage

```
CI.percentile(x, confidence = 0.95, expand = TRUE, ...,
              probs = sort(1 + c(-1, 1) * confidence) / 2)
CI.t(x, confidence = 0.95, expand = TRUE,
     probs = sort(1 + c(-1, 1) * confidence) / 2)
CI.bca(x, confidence = 0.95,
       expand = TRUE, L = NULL,
       probs = sort(1 + c(-1, 1) * confidence) / 2)
CI.bootstrapT(x, confidence = 0.95,
              probs = sort(1 + c(-1, 1) * confidence) / 2)
```

Arguments

x	a bootstrap or bootstrap object.
confidence	confidence level, between 0 and 1. The default 0.95 gives a 95% two-sided interval.
expand	logical, if TRUE then use modified percentiles for better small-sample accuracy.
...	additional arguments to pass to quantile.resample and quantile .
probs	probability values, between 0 and 1. confidence = 0.95 corresponds to probs = c(0.025, 0.975). If this is supplied then confidence is ignored.
L	vector of length n, empirical influence function values. If not supplied this is computed using jackknife .

Details

CI.bootstrapT assumes the first dimension of the statistic is an estimate, and the second is proportional to a SE for the estimate. E.g. for bootstrapping the mean, they could be the mean and s. This is subject to change.

CI.bca and CI.bootstrapT currently only support a single sample.

Value

a matrix with one column for each value in probs and one row for each statistic.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

References

This discusses the expanded percentile interval: Hesterberg, Tim (2014), What Teachers Should Know about the Bootstrap: Resampling in the Undergraduate Statistics Curriculum, <https://arxiv.org/abs/1411.5279>.

See Also

[bootstrap](#), [bootstrap2](#), [ExpandProbs](#) (for the expanded intervals).

Examples

```
# See full set of examples in resample-package, including different
# ways to call all four functions depending on the structure of the data.
data(Verizon)
CLEC <- with(Verizon, Time[Group == "CLEC"])
bootC <- bootstrap(CLEC, mean, seed = 0)
bootC2 <- bootstrap(CLEC, c(mean = mean(CLEC), sd = sd(CLEC)), seed = 0)
CI.percentile(bootC)
CI.t(bootC)
CI.bca(bootC)
CI.bootstrapT(bootC2)
```

colVars

Column variances and standard deviations for matrices.

Description

Quick and dirty function for column variances and standard deviations.

Usage

```
colVars(x, na.rm = FALSE)
colStdevs(x, ...)
```

Arguments

x	data frame, matrix, or vector. These versions do not support higher-dimensional arrays.
na.rm	logical. Should missing values (including NaN) be omitted from the calculations?
...	other arguments passed to colVars.

Value

A numeric or complex array of suitable size, or a vector if the result is one-dimensional. The dimnames (or names for a vector result) are taken from the original array.

Note

There are better versions of these functions in the aggregate package <https://www.timhesterberg.net/r-packages>.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

See Also

[colSums](#), [var](#), [sd](#).

Examples

```
x <- matrix(rnorm(12), 4)
colVars(x)
colStdevs(x)
```

deprecated.resample *Deprecated functions.*

Description

Deprecated functions

Arguments

... arguments to pass to the replacement functions.

Details

limits.percentile, limits.t and limits.bootstrapT have been renamed "CI.*".

Value

See the replacement functions.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

See Also

[CI.percentile](#), [CI.t](#), [CI.bootstrapT](#).

ExpandProbs	<i>Calculate modified probabilities for more accurate confidence intervals</i>
-------------	--

Description

Compute modified quantiles levels, for more accurate confidence intervals. Using these levels gives wider intervals, with closer to desired coverage.

Usage

```
ExpandProbs(probs, n)
```

Arguments

probs vector of numerical values between 0 and 1.
n number of observations.

Details

Bootstrap percentile confidence interval for a sample mean correspond roughly to

$$\bar{x} \pm z_{\alpha} \hat{\sigma}$$

instead of

$$\bar{x} \pm t_{\alpha, n-1} s$$

where

$$\hat{\sigma} = \sqrt{(n-1)/ns}$$

is like s but computed using a divisor of n instead of n-1. Similarly for other statistics, the bootstrap percentile interval is too narrow, typically by roughly the same proportion.

This function finds modified probability levels probs2, such that

$$z_{\text{probs2}} \sqrt{(n-1)/n} = t_{\text{probs}, n-1}$$

$z_{\text{probs2}} \sqrt{(n-1)/n} = t_{\text{probs}, n-1}$ so that for symmetric data, the bootstrap percentile interval approximately matches the usual t confidence interval.

Value

A vector like probs, but with values closer to 0 and 1.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

References

This discusses the expanded percentile interval: Hesterberg, Tim (2014), What Teachers Should Know about the Bootstrap: Resampling in the Undergraduate Statistics Curriculum, <https://arxiv.org/abs/1411.5279>.

See Also

[CI.percentile](#), [CI.bca](#),

Examples

```
probs <- c(0.025, 0.975)
n <- c(5, 10, 20, 40, 100, 200, 1000)
outer(probs, n, ExpandProbs)
```

IfElse

Conditional Data Selection

Description

This is equivalent to `{if(test) yes else no}`. The advantages of using this function are better formatting, and a more natural syntax when the result is being assigned; see examples below.

With 5 arguments, this is equivalent to `{if(test1) yes else if(test2) u else v}` (where arguments are given by name, not position).

Usage

```
IfElse(test, yes, no, ...)
```

Arguments

<code>test</code>	logical value; if TRUE return yes.
<code>yes</code>	any object; this is returned if test is TRUE.
<code>no</code>	normally any object; this is returned if test is FALSE. If there are more than three arguments this should be logical.
<code>...</code>	there should be 3, 5, 7, etc. arguments to this function; arguments 1, 3, 5, etc. should be logical values; the other arguments (even numbered, and last) are objects that may be returned.

Details

`test` should be a scalar logical, and only one of `yes` or `no` is evaluated, depending on whether `test = TRUE` or `test = FALSE`, and `yes` and `no` may be any objects. In contrast, for `ifelse`, `test` is normally a vector, both `yes` and `no` are evaluated, even if not used, and `yes` and `no` are vectors the same length as `test`.

Value

with three arguments, one of yes or no. With k arguments, one of arguments 2, 4, ..., k-1, k.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

See Also

[ifelse](#), [if](#).

Examples

```
IfElse(TRUE, "cat", "dog")
IfElse(FALSE, "one", TRUE, "two", "three")
IfElse(FALSE, "one", FALSE, "two", "three")
```

 jackknife

One sample jackknife

Description

Basic resampling. Supply the data and statistic to resample.

Usage

```
jackknife(data, statistic, args.stat = NULL,
          label = NULL, statisticNames = NULL, trace = FALSE)
```

Arguments

<code>data</code>	vector, matrix, or data frame.
<code>statistic</code>	a function, or expression (e.g. <code>mean(myData, trim = .2)</code>).
<code>args.stat</code>	a list of additional arguments to pass to <code>statistic</code> , if it is a function.
<code>label</code>	used for labeling plots (in a future version).
<code>statisticNames</code>	a character vector the same length as the vector returned by <code>statistic</code> .
<code>trace</code>	logical, if TRUE an indication of progress is printed.

Value

a list with class "jackknife" that inherits from "resample", with components:

observed	the value of the statistic for the original data.
replicates	a matrix with R rows and p columns.
n	number of observations in the original data, or vector of length 2 in two-sample problems.
p	length(observed).
R	number of replications.
seed	the value of the seed at the start of sampling.
call	the matched call.
statistics	a data frame with p rows, with columns "observed", "mean" (the mean of the replicates), and other columns appropriate to resampling; e.g. the bootstrap objects have columns "SE" and "Bias", while the permutation test objects have "Alternative" and "PValue".

There are functions for printing and plotting these objects, in particular print, plot, hist, qqnorm, quantile.

Note

The current version only handles a single sample.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

See Also

[resample-package](#).

Examples

```
# See full set of examples in resample-package
data(Verizon)
CLEC <- with(Verizon, Time[Group == "CLEC"])
jackknife(CLEC, mean)
```

print.resample

Methods for common generic functions for resample objects

Description

Methods for common generic functions. The methods operate primarily on the replicates (resampled statistics).

Usage

```
## S3 method for class 'resample'
print(x, ...)
## S3 method for class 'resample'
hist(x, ..., resampleColumns = 1:x$p, xlim = NULL,
      xlab = NULL, main = "", col = "blue", border = 0,
      breaks = "FD", showObserved = TRUE,
      legend = TRUE, args.legend = NULL)
## S3 method for class 'resample'
plot(x, ...)
## S3 method for class 'resample'
qqnorm(y, ..., resampleColumns = 1:y$p, ylab = NULL,
        pch = if(y$R < 100) 1 else ".")
## S3 method for class 'resample'
quantile(x, ...)
```

Arguments

x, y	a "resample" object, usually produced by one of bootstrap , bootstrap2 , permutationTest , or permutationTest2 .
...	additional arguments passed to the corresponding generic function. For <code>plot.resample</code> , these are passed to <code>hist.resample</code> .
resampleColumns	integer subscripts, or names of statistics. When a statistic is a vector, <code>resampleColumns</code> may be used to select which resampling distributions to plot.
xlim	limits for the x axis.
xlab, ylab	x and y axis labels.
main	main title
col	color used to fill bars, see hist .
border	color of the order around the bars, see hist .
breaks	method for computing breaks, see hist .
showObserved	logical, if TRUE then vertical lines are shown at the observed statistic and mean of the bootstrap replicates.
legend	logical, if TRUE a legend is added. Not used if <code>showObserved = FALSE</code> .
args.legend	NULL or a list of arguments to pass to legend .
pch	plotting character, see par .

Details

`hist.resample` displays a histogram overlaid with a density plot, with the observed value of the statistic indicated.

`plot.resample` currently just calls `hist.resample`.

Value

For `quantile.resample`, a matrix with one row for each statistic and one column for each value in `probs`. This uses `type=6` when calling `quantile`, for wider (more accurate) quantiles than the usual default.

The other functions are not called for their return values.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

See Also

[resample-package](#), [bootstrap](#), [bootstrap2](#), [jackknife](#), [permutationTest](#),
[permutationTest2](#), [quantile](#).

Examples

```
# See full set of examples in resample-package
data(Verizon)
CLEC <- with(Verizon, Time[Group == "CLEC"])
bootC <- bootstrap(CLEC, mean, seed = 0)
print(bootC)
hist(bootC)
qqnorm(bootC)
quantile(bootC, probs = c(.25, .975))
# That is the percentile interval with expand = FALSE
CI.percentile(bootC)
```

Quantile

Compute quantiles using type = 6

Description

Front end to `quantile`, using `type = 6` (appropriate for resampling)

Usage

```
Quantile(x, ..., type = 6)
```

Arguments

<code>x</code>	resample object, numerical object, or other object with a method for quantile .
<code>...</code>	Other arguments passed to quantile .
<code>type</code>	With <code>type=6</code> and 99 observations, the <code>k%</code> quantile is the <code>k</code> 'th smallest observation; this corresponds to equal probability above the largest observation, below the smallest observation, and between each pair of adjacent observations.

Details

This is a front end to [quantile](#).

Value

A vector or matrix of quantiles.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>,
<https://www.timhesterberg.net/bootstrap-and-resampling>

See Also

[quantile](#)

Examples

```
quantile(1:9, .2)
Quantile(1:9, .2)
```

resample

Nonparametric resampling

Description

This function is called by [bootstrap](#) and other resampling functions to actually perform resampling, but may also be called directly.

Usage

```
resample(data, resampleFun, sampler, R = 10000, seed = NULL,
  statisticNames = NULL, block.size = 100,
  trace = FALSE, ..., observedIndices = 1:n,
  call = match.call())
```

Arguments

data	vector, matrix, or data frame.
resampleFun	a function with argument data and ii, that calculates a statistic of interest for data[ii] or data[ii, , drop=FALSE], for a vector or matrix, respectively.
sampler	a function like samp.bootstrap or samp.permute .
R	number of resamples.
seed	old value of .Random.seed, or argument to set.seed.
statisticNames	a character vector the same length as the vector returned by statistic.
block.size	integer. The R replicates are done this many at a time.
trace	logical, if TRUE an indication of progress is printed.
...	addition arguments passed to sampler.
observedIndices	integer vector of indices, used for calculating the observed value. When this is called by bootstrap2 or permutationTest2 , those should be indices corresponding to one sample in a merged data set.
call	typically the call to bootstrap or another function that calls resample. This may be a character string, e.g. when called from bootstrap2.

Details

This is called by [bootstrap](#), [bootstrap2](#), [permutationTest](#), and [permutationTest2](#) to actually perform resampling. The results are passed back to the calling function, which may add additional components and a class, which inherits from "resample".

This may also be called directly. In contrast to the other functions, where you have flexibility in how you specify the statistic, here resampleFun must be a function.

Value

an object of class "resample"; this is a list with components:

observed	the observed statistic, length p.
replicates	a matrix with R rows and p columns.
n	number of observations
p	the length of the statistic returned by resampleFun.
R	number of resamples.
seed	the value of seed when this function is called.

Author(s)

Tim Hesterberg <timhesterberg@gmail.com>
<https://www.timhesterberg.net/bootstrap-and-resampling>

See Also

[bootstrap](#), [bootstrap2](#), [permutationTest](#), [permutationTest2](#), [samp.bootstrap](#), [samp.permute](#).

For an overview of all functions in the package, see [resample-package](#).

Examples

```
# See full set of examples in resample-package, including different
# ways to call all the functions depending on the structure of the data.
data(Verizon)
CLEC <- with(Verizon, Time[Group == "CLEC"])
bootC <- bootstrap(CLEC, mean, seed = 0)
bootC
```

resample-data

Data sets for resampling examples

Description

Data sets for use in examples.

Details

TV has measurements of minutes of commercials per half-hour, for "Basic" and "Extended" (extra-cost) cable TV stations.

Verizon has repair times, with two groups, CLEC and ILEC, customers of the "Competitive" and "Incumbent" local exchange carrier.

DATA SETS

TV 10 observations: Time,Cable Verizon 1687 observations: Time,Group

Source

The TV and Verizon datasets are used in What Teachers Should Know about the Bootstrap: Resampling in the Undergraduate Statistics Curriculum

References

Hesterberg, Tim (2014), What Teachers Should Know about the Bootstrap: Resampling in the Undergraduate Statistics Curriculum, <https://arxiv.org/abs/1411.5279>.

See Also

See [resample-package](#) for an overview of resampling functions.

Examples

```
data(TV); summary(TV)
Basic <- with(TV, Time[Cable == "Basic"])
Extended <- with(TV, Time[Cable == "Extended"])

data(Verizon); summary(Verizon)
ILEC <- with(Verizon, Time[Group == "ILEC"])
CLEC <- with(Verizon, Time[Group == "CLEC"])
```

samp.bootstrap	<i>Generate indices for resampling</i>
----------------	--

Description

Generate indices for resampling.

Usage

```
samp.bootstrap(n, R, size = n - reduceSize, reduceSize = 0)
samp.permute(n, R, size = n - reduceSize, reduceSize = 0,
             groupSizes = NULL, returnGroup = NULL)
```

Arguments

n	sample size. For two-sample permutation tests, this is the sum of the two sample sizes.
R	number of vectors of indices to produce.
size	size of samples to produce. For example, to do "what-if" analyses, to estimate the variability of a statistic had the data been a different size, you may specify the size.
reduceSize	integer; if specified, then size = n - reduceSize (for each sample or stratum). This is an alternate way to specify size. Typically bootstrap standard errors are too small; they correspond to using n in the divisor of the sample variance, rather than n-1. By specifying reduceSize = 1, you can correct for that bias. This is particularly convenient in two-sample problems where the sample sizes differ.
groupSizes	NULL, or vector of positive integers that add to n.
returnGroup	NULL, or integer from 1 to length(groupSizes). groupSizes and returnGroup must be supplied together; then full permutations are created, but only subsets of size groupSizes[returnGroup] is returned.

Details

To obtain disjoint samples without replacement, call this function multiple times, after setting the same random number seed, with the same groupSizes but different values of returnGroup. This is used for two-sample permutation tests.

If groupSizes is supplied then size is ignored.

Value

matrix with size rows and R columns (or groupSizes(returnGroup) rows). Each column contains indices for one bootstrap sample, or one permutation.

Note

The value passed as R to this function is typically the block.size argument to [bootstrap](#) and other resampling functions.

Author(s)

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<https://www.timhesterberg.net/bootstrap-and-resampling>

References

This discusses reduced sample size: Hesterberg, Tim C. (2004), Unbiasing the Bootstrap-Bootknife Sampling vs. Smoothing, Proceedings of the Section on Statistics and the Environment, American Statistical Association, 2924-2930, https://drive.google.com/file/d/1eUo2nDIrd8J_yuh_uoZBaZ-2XC1_5pT7.

See Also

[resample-package](#).

Examples

```
samp.bootstrap(7, 8)
samp.bootstrap(7, 8, size = 6)
samp.bootstrap(7, 8, reduceSize = 1)

# Full permutations
set.seed(0)
samp.permute(7, 8)

# Disjoint samples without replacement = subsets of permutations
set.seed(0)
samp.permute(7, 8, groupSizes = c(2, 5), returnGroup = 1)
set.seed(0)
samp.permute(7, 8, groupSizes = c(2, 5), returnGroup = 2)
```

Index

- * **algebra**
 - colVars, 10
- * **arith**
 - colVars, 10
- * **datasets**
 - resample-data, 20
- * **htest**
 - bootstrap, 5
 - CI, 9
 - deprecated.resample, 11
 - ExpandProbs, 12
 - print.resample, 16
 - resample, 18
 - resample-package, 2
 - samp.bootstrap, 21
- * **nonparametric**
 - bootstrap, 5
 - CI, 9
 - deprecated.resample, 11
 - ExpandProbs, 12
 - jackknife, 14
 - print.resample, 16
 - resample, 18
 - resample-package, 2
 - samp.bootstrap, 21
- * **splus**
 - IfElse, 13
- * **univar**
 - Quantile, 17
- * **utilities**
 - cat0, 8
 - IfElse, 13
- bootstrap, 2, 5, 9, 10, 16–20, 22
- bootstrap2, 2, 10, 16, 17, 19, 20
- bootstrap2 (bootstrap), 5
- cat, 8
- cat0, 8
- cat0n (cat0), 8
- catn (cat0), 8
- CI, 9
- CI.bca, 2, 13
- CI.bootstrapT, 2, 11
- CI.percentile, 2, 7, 11, 13
- CI.t, 2, 7, 11
- colStdevs (colVars), 10
- colSums, 11
- colVars, 10
- deprecated.resample, 11
- ExpandProbs, 10, 12
- hist, 16
- hist.resample, 2
- hist.resample (print.resample), 16
- if, 14
- IfElse, 13
- ifelse, 14
- jackknife, 9, 14, 17
- legend, 16
- limits.bootstrapT
 - (deprecated.resample), 11
- limits.percentile
 - (deprecated.resample), 11
- limits.t (deprecated.resample), 11
- par, 16
- paste0, 8
- permutationTest, 2, 16, 17, 19, 20
- permutationTest (bootstrap), 5
- permutationTest2, 2, 16, 17, 19, 20
- permutationTest2 (bootstrap), 5
- plot.resample, 2
- plot.resample (print.resample), 16
- print.resample, 2, 16

qqnorm.resample, [2](#)
qqnorm.resample (print.resample), [16](#)
Quantile, [17](#)
quantile, [9](#), [17](#), [18](#)
quantile.resample, [2](#), [9](#)
quantile.resample (print.resample), [16](#)

resample, [2](#), [18](#)
resample-data, [20](#)
resample-package, [2](#)

samp.bootstrap, [2](#), [6](#), [7](#), [19](#), [20](#), [21](#)
samp.permute, [2](#), [19](#), [20](#)
samp.permute (samp.bootstrap), [21](#)
sd, [11](#)

TV (resample-data), [20](#)

var, [11](#)
Verizon (resample-data), [20](#)