

Bootstrapping endpoint

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It is known that bootstrapping maximum for estimating the endpoint of a distribution function is inconsistent and subsample bootstrap method is needed. Under an extreme value condition, some other estimators for the endpoint have been studied in the literature, which are preferable to the maximum in regular cases. In this paper, we show that the full sample bootstrap method is consistent for the endpoint estimator proposed by Hall (1982).

Key Words: Bootstrap; endpoint; extreme-value index