

Plot Supplement for
“Bootstrap Diagnostics for Irregular Estimators”

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Jesse M. Shapiro, *Harvard University and NBER**

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Abstract

This supplement contains additional plots to supplement the article, “Bootstrap Diagnostics for Irregular Estimators.”

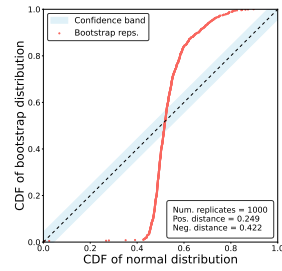
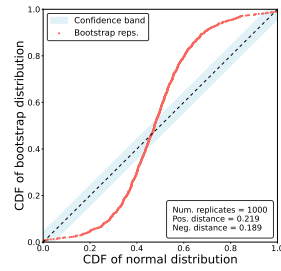
*E-mail: iandrews@mit.edu, jesse_shapiro@fas.harvard.edu.

Supplement Figure 1: Comparison of Bootstrap Distribution to Default Normal Report for All Objects of Interest

Paper

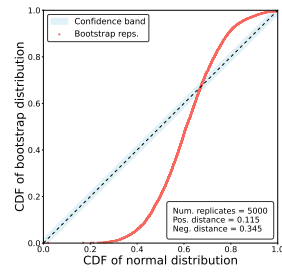
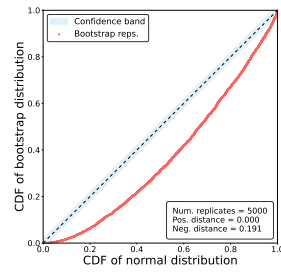
Objects of interest

1



2

2

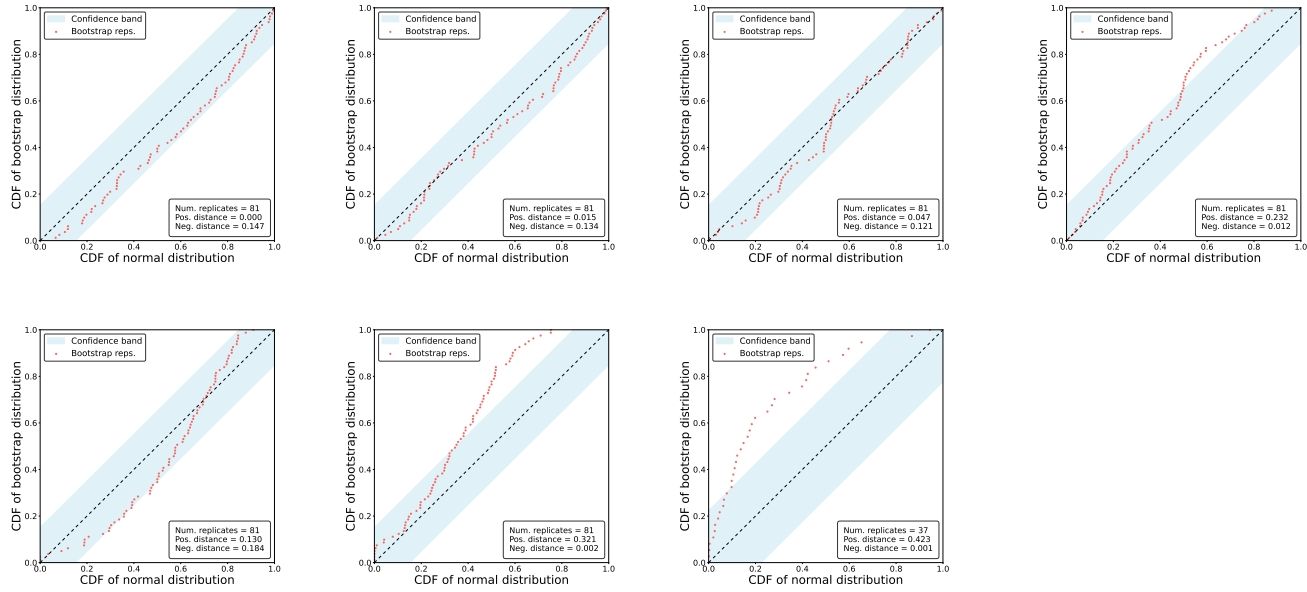


Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

Objects of interest

3



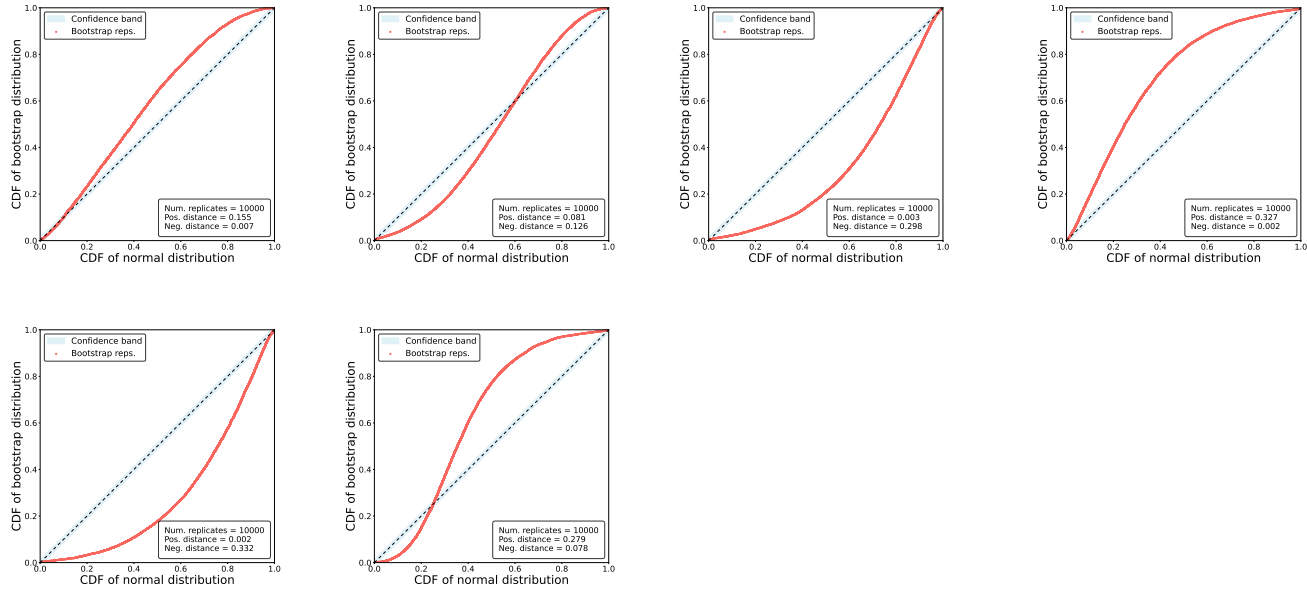
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Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

Objects of interest

4



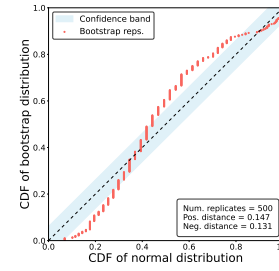
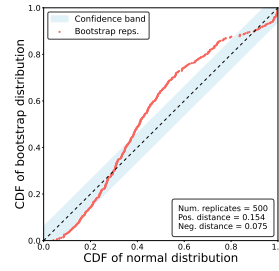
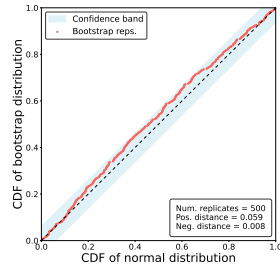
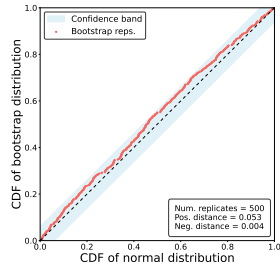
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Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

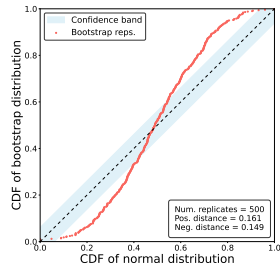
Paper

Objects of interest

5



5

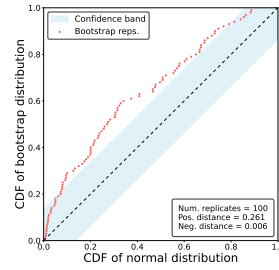
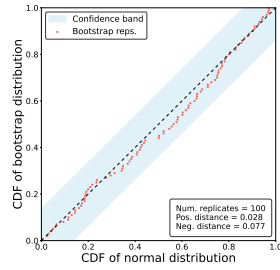
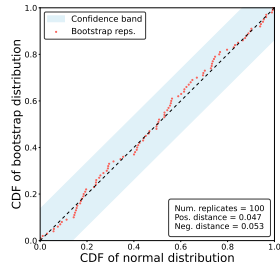


Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

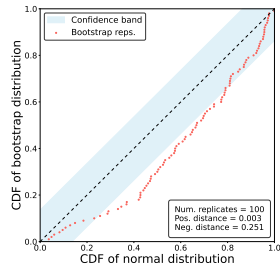
Objects of interest

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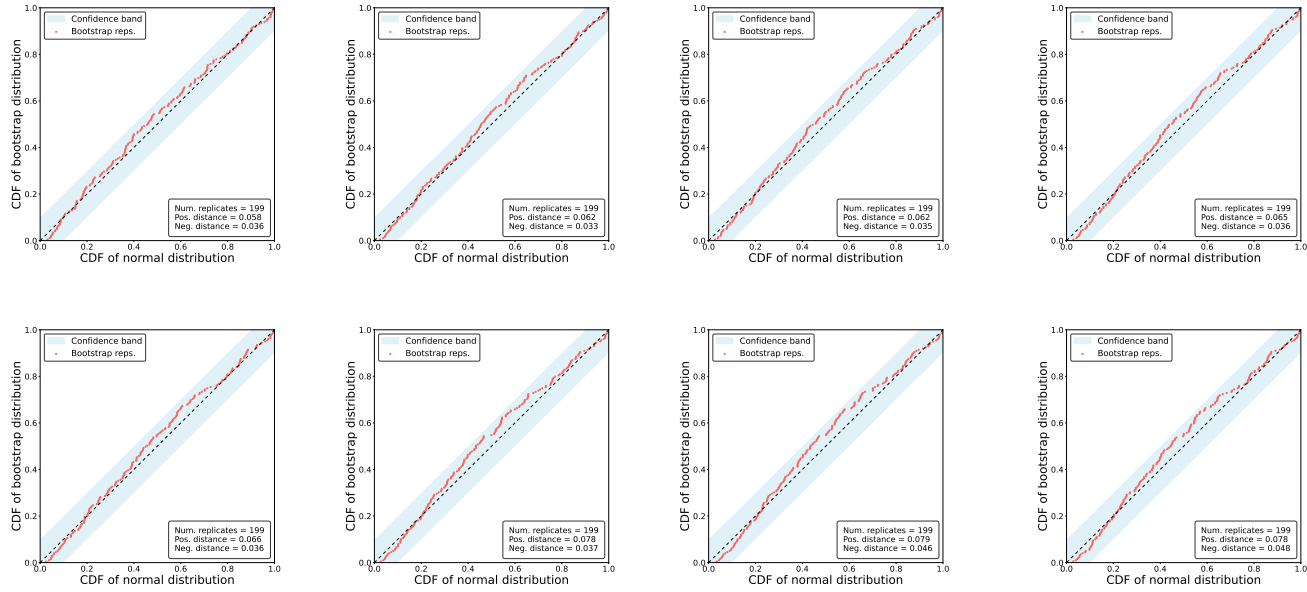


Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

Objects of interest

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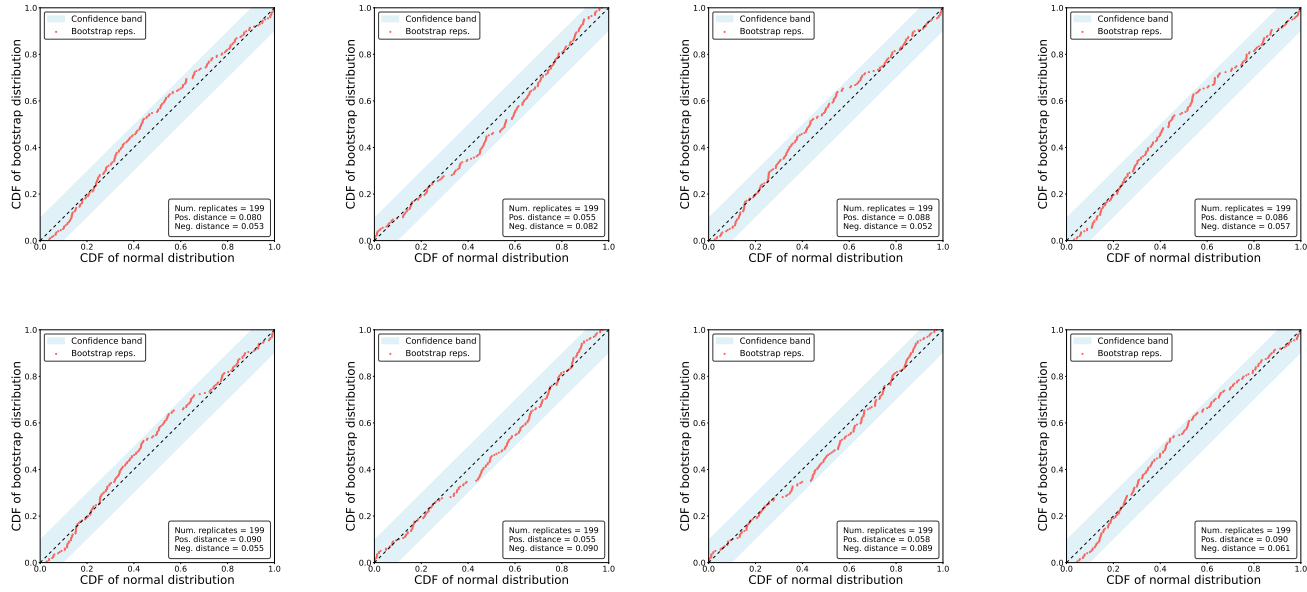


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Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

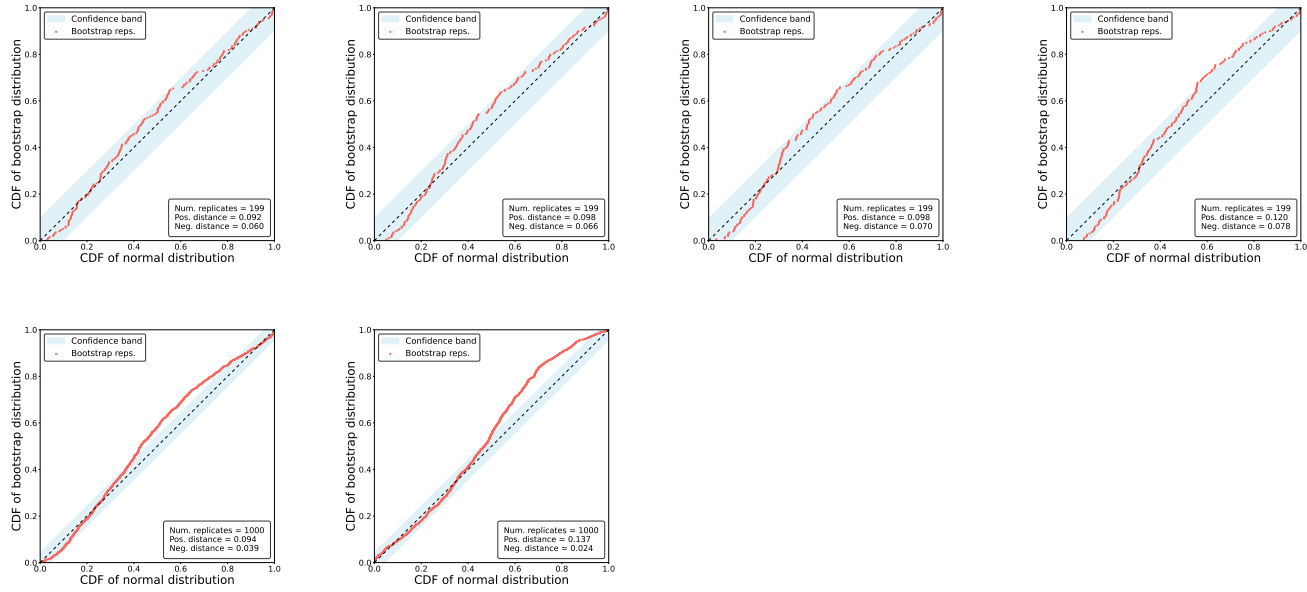
Objects of interest



Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

Objects of interest

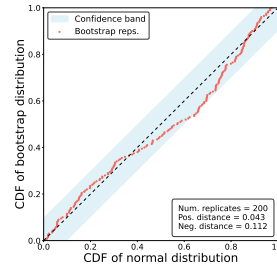
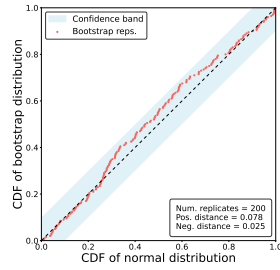
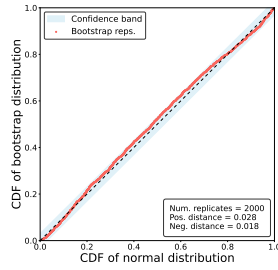


Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

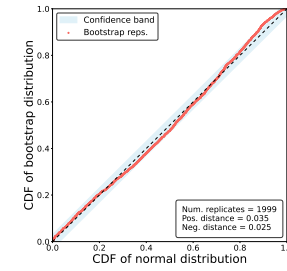
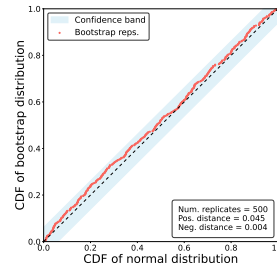
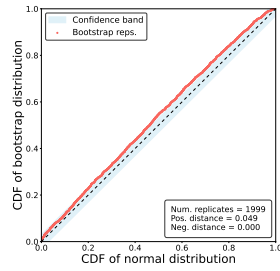
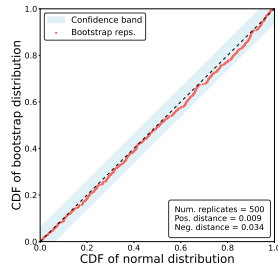
Objects of interest

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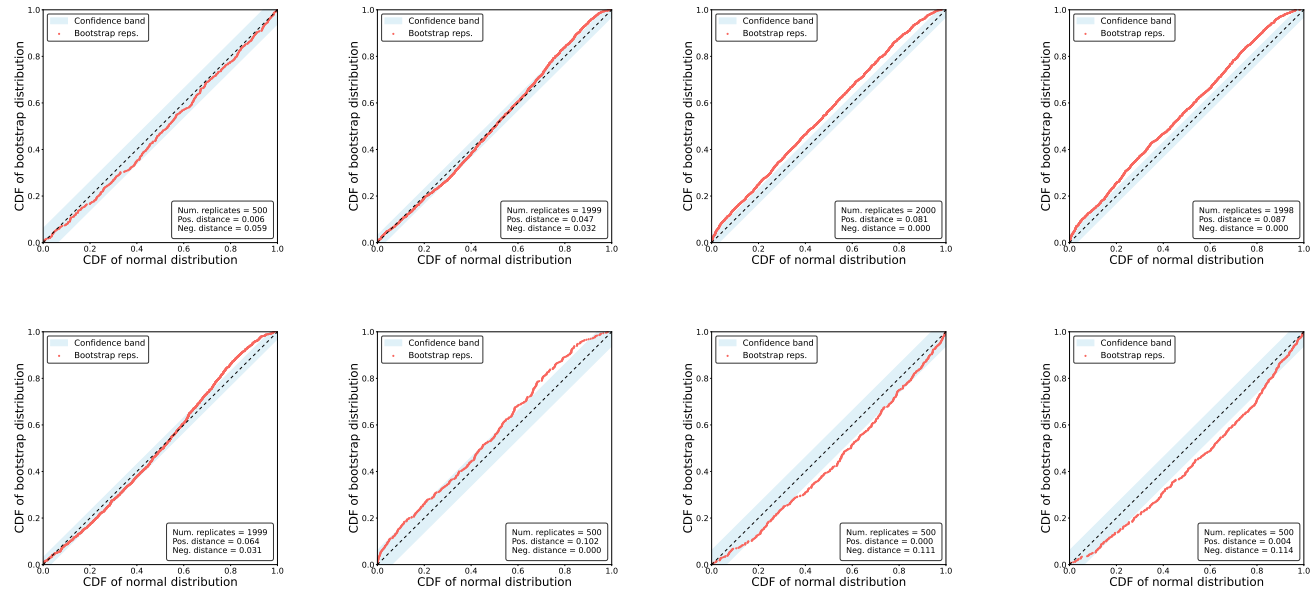
11



Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

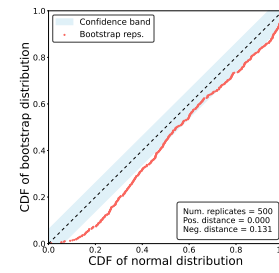
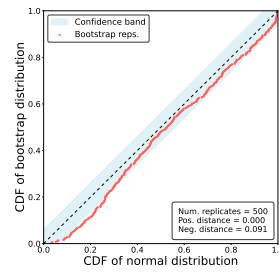
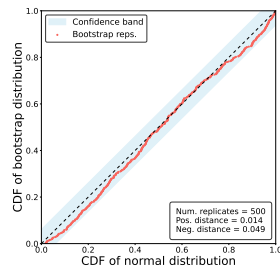
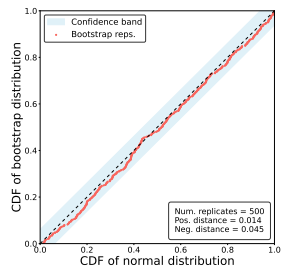
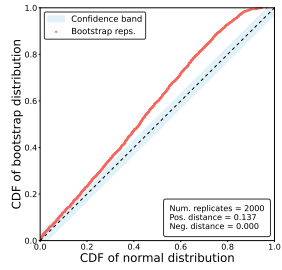
Objects of interest



Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

Objects of interest



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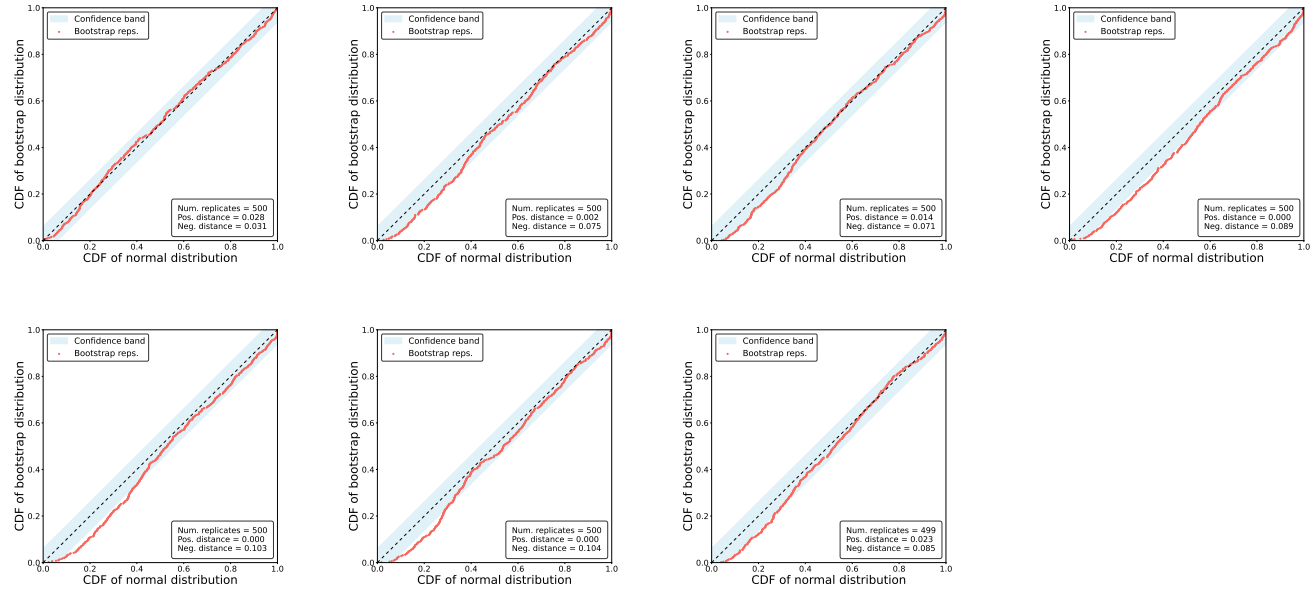
12

Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

Objects of interest

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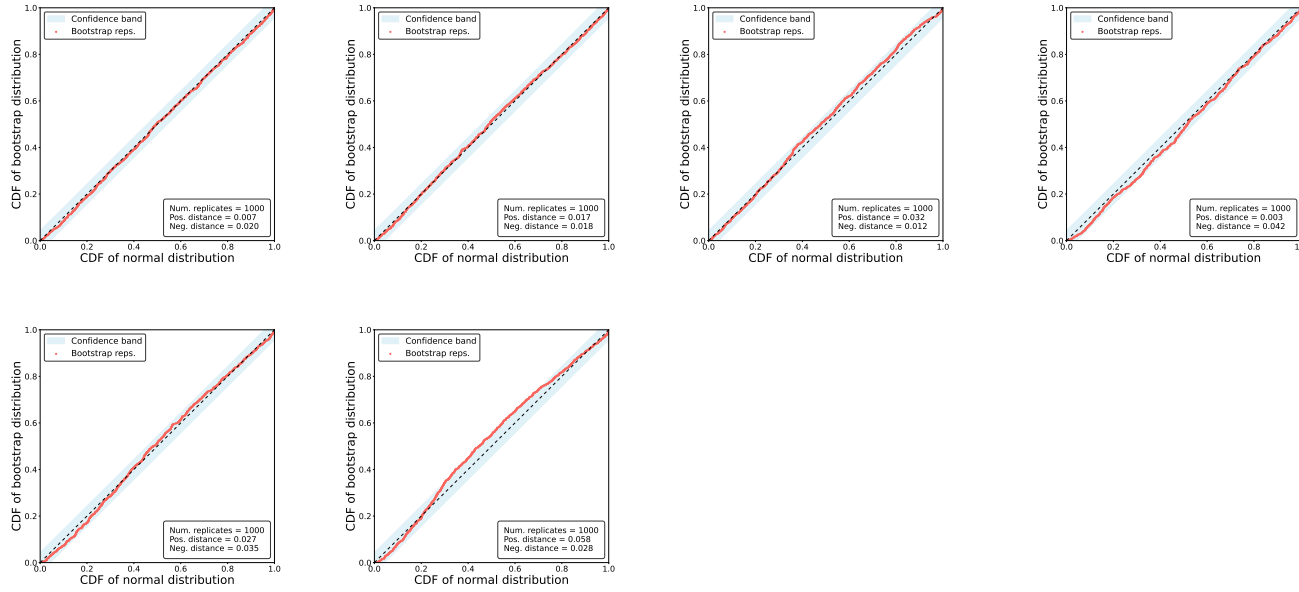
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Supplement Figure 1 (continued): Comparison of Bootstrap Distribution to Default Normal Report

Paper

Objects of interest

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Notes: Each row corresponds to a paper in our bootstrap census. Each plot is a p-p plot comparing the distribution of the bootstrap replicates to the distribution of the default normal report whose mean is given by the point estimate and whose standard deviation is given by the bootstrap standard error. The shaded region is a uniform confidence band designed to contain the empirical CDF of the bootstrap replicates with probability at least 0.95 whenever the true bootstrap distribution is given by the default normal report. Each plot legend reports the maximum positive and negative vertical distances between the two distributions. Within a row (paper), plots are in ascending order according to their signed Kolmogorov distance. Rows (papers) are in descending order according to their greatest signed Kolmogorov distance.