

Robust bootstrap criterion for variable selection in LDA

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Abstract

Variable selection problems typically involve testing simultaneous hypothesis and the probability of producing incorrect test conclusions (false positives and false negatives) must be controlled. In this study we apply the robust bootstrap with non random weights (Amado and Pires, 2004) to selection of variables in linear discriminant analysis, controlling the global significance level.

References

- C. Amado and A. M. Pires (2004). Robust Bootstrap with Non Random Weights Based on the Influence Function. *Communications in Statistics: Simulation and Computation*, 33, 377–396.