Soft Methodology and Random Information Systems (López-Díaz, M., Gil, M.A, Grzegorzewski, P., Hryniewicz, O., Lawry, J., Eds.) Springer-Verlag, pp. 431-438

Bootstrap Approach to Test the Linear Independence between Interval-valued Random Sets

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In a previous paper we introduced the so-called 'extended determination coefficient' as a real-valued measure of the strength of association between two interval-valued random elements (assumed to be formalized as compact convex random sets). In the setting of least squares fitting of a 'linear' relation between interval-valued data based on a generalized metric, this coefficient can be interpreted as the proportion of total variation in the response intervalvalued random set which is explained by the regression relation with the predictor one. In this paper we are going to present a bootstrap procedure to determine whether or not this proportion differs significantly from zero; the application of this technique can be performed in a single stage, irrespective of the considered sample. The validity of the introduced method is discussed with some simulation studies, and illustrated by means of a real-life example.