**Syntax**

```
jackknife exp_list [ , options eform_option ] : command
```

**options**

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</tr>
<tr>
<td><code>coeflegend</code></td>
</tr>
</tbody>
</table>

svy is allowed; see `[SVY] svy jackknife`.

All weight types supported by `command` are allowed except `aweights`; see `[U] 11.1.6 weight`

`coeflegend` does not appear in the dialog box.

See `[U] 20 Estimation and postestimation commands` for more capabilities of estimation commands.
exp_list contains 

(name: elist)

elist 

exp 

elist contains 

newvar = (exp) 

(exp) 

exp is 

specname 

[eqno]specname 

specname is 

_.b 

_.b[] 

_.se 

_.se[] 

eqno is 

## name 

exp is a standard Stata expression; see [U] 13 Functions and expressions.

Distinguish between [], which are to be typed, and [[]], which indicate optional arguments.

**Menu**

Statistics > Resampling > Jackknife estimation

**Description**

jackknife performs jackknife estimation. Typing

```
.jackknife exp_list: command
```

executes command once for each observation in the dataset, leaving the associated observation out of the calculations that make up exp_list.

command defines the statistical command to be executed. Most Stata commands and user-written programs can be used with jackknife, as long as they follow standard Stata syntax and allow the if qualifier; see [U] 11 Language syntax. The by prefix may not be part of command.

exp_list specifies the statistics to be collected from the execution of command. If command changes the contents in e(b), exp_list is optional and defaults to _b.

Many estimation commands allow the vce(jackknife) option. For those commands, we recommend using vce(jackknife) over jackknife because the estimation command already handles clustering and other model-specific details for you. The jackknife prefix command is intended for use with nonestimation commands, such as summarize, user-written commands, or functions of coefficients.

jknife is a synonym for jackknife.

**Options**

eclass, rclass, and n(exp) specify where command stores the number of observations on which it based the calculated results. We strongly advise you to specify one of these options.
**eclass** specifies that *command* store the number of observations in \( e(N) \).

**rclass** specifies that *command* store the number of observations in \( r(N) \).

\( n(exp) \) specifies an expression that evaluates to the number of observations used. Specifying \( n(r(N)) \) is equivalent to specifying the **rclass** option. Specifying \( n(e(N)) \) is equivalent to specifying the **eclass** option. If *command* stores the number of observations in \( r(N1) \), specify \( n(r(N1)) \).

If you specify no options, **jackknife** will assume **eclass** or **rclass**, depending on which of \( e(N) \) and \( r(N) \) is not missing (in that order). If both \( e(N) \) and \( r(N) \) are missing, **jackknife** assumes that all observations in the dataset contribute to the calculated result. If that assumption is incorrect, the reported standard errors will be incorrect. For instance, say that you specify

```
. jackknife coef=_b[x2]: myreg y x1 x2 x3
```

where **myreg** uses **e(n)** instead of **e(N)** to identify the number of observations used in calculations. Further assume that observation 42 in the dataset has \( x3 \) equal to missing. The 42nd observation plays no role in obtaining the estimates, but **jackknife** has no way of knowing that and will use the wrong \( N \). If, on the other hand, you specify

```
. jackknife coef=_b[x2], n(e(n)): myreg y x1 x2 x3
```

**jackknife** will notice that observation 42 plays no role. The \( n(e(n)) \) option is specified because **myreg** is an estimation command but it stores the number of observations used in **e(n)** (instead of the standard **e(N)**). When **jackknife** runs the regression omitting the 42nd observation, **jackknife** will observe that **e(n)** has the same value as when **jackknife** previously ran the regression using all the observations. Thus **jackknife** will know that **myreg** did not use the observation.

---

**Options**

**cluster(varlist)** specifies the variables identifying sample clusters. If **cluster()** is specified, one cluster is left out of each call to *command*, instead of 1 observation.

**idcluster(newvar)** creates a new variable containing a unique integer identifier for each resampled cluster, starting at 1 and leading up to the number of clusters. This option may be specified only when the **cluster()** option is specified. **idcluster()** helps identify the cluster to which a pseudovalue belongs.

**saving(filename[, suboptions])** creates a Stata data file (**.dta** file) consisting of (for each statistic in **exp_list**) a variable containing the replicates.

**double** specifies that the results for each replication be saved as **double**, meaning 8-byte reals. By default, they are saved as **float**, meaning 4-byte reals. This option may be used without the **saving()** option to compute the variance estimates by using double precision.

**every(#) specifies that results be written to disk every #th replication. every() should be specified only in conjunction with saving() when *command* takes a long time for each replication. This option will allow recovery of partial results should some other software crash your computer. See [P] postfile.

**replace** specifies that **filename** be overwritten if it exists. This option does not appear in the dialog box.

**keep** specifies that new variables be added to the dataset containing the pseudovalue of the requested statistics. For instance, if you typed

```
. jackknife coef=_b[x2], eclass keep: regress y x1 x2 x3
```
new variable `coef` would be added to the dataset containing the pseudovalues for `_b[x2]`. Let $b$ be the value of `_b[x2]` when all observations are used to fit the model, and let $b(j)$ be the value when the $j$th observation is omitted. The pseudovalues are defined as

$$ \text{pseudovalue}_j = N \{b - b(j)\} + b(j) $$

where $N$ is the number of observations used to produce $b$.

When the `cluster()` option is specified, each cluster is given at most one nonmissing pseudovalue. The `keep` option implies the `nodrop` option.

`mse` specifies that `jackknife` compute the variance by using deviations of the replicates from the observed value of the statistics based on the entire dataset. By default, `jackknife` computes the variance by using deviations of the pseudovalues from their mean.

---

**Reporting**

`level(#)`; see [R] estimation options.

- `notable` suppresses the display of the table of results.
- `noheader` suppresses the display of the table header. This option implies `nolegend`.
- `nolegend` suppresses the display of the table legend. The table legend identifies the rows of the table with the expressions they represent.
- `verbose` specifies that the full table legend be displayed. By default, coefficients and standard errors are not displayed.
- `nodots` suppresses display of the replication dots. By default, one dot character is displayed for each successful replication. A red ‘x’ is displayed if `command` returns an error or if one of the values in `exp_list` is missing.
- `noisily` specifies that any output from `command` be displayed. This option implies the `nodots` option.
- `trace` causes a trace of the execution of `command` to be displayed. This option implies the `noisily` option.
- `title(text)` specifies a title to be displayed above the table of jackknife results; the default title is `Jackknife results` or what is produced in `e(title)` by an estimation command.

**display_options:** `noomitted`, `vsquish`, `noemptycells`, `baselevels`, `allbaselevels`, `nofvlabel`, `fvwrap(#)`, `fvwrapon(style)`, `cformat(%.fmt)`, `pformat(%.fmt)`, `sformat(%.fmt)`, and `nolstretch`; see [R] estimation options.

**eform_option** causes the coefficient table to be displayed in exponentiated form; see [R] eform_option. `command` determines which `eform_option` is allowed (`eform(string)` and `eform` are always allowed).
command determines which of the following are allowed (eform(string) and eform are always allowed):

<table>
<thead>
<tr>
<th>eform_option</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>eform(string)</td>
<td>use string for the column title</td>
</tr>
<tr>
<td>eform</td>
<td>exponentiated coefficient, string is exp(b)</td>
</tr>
<tr>
<td>hr</td>
<td>hazard ratio, string is Haz. Ratio</td>
</tr>
<tr>
<td>shr</td>
<td>subhazard ratio, string is SHR</td>
</tr>
<tr>
<td>irr</td>
<td>incidence-rate ratio, string is IRR</td>
</tr>
<tr>
<td>or</td>
<td>odds ratio, string is Odds Ratio</td>
</tr>
<tr>
<td>rrr</td>
<td>relative-risk ratio, string is RRR</td>
</tr>
</tbody>
</table>

nodrop prevents observations outside e(sample) and the if and in qualifiers from being dropped before the data are resampled.

reject(exp) identifies an expression that indicates when results should be rejected. When exp is true, the resulting values are reset to missing values.

The following option is available with jackknife but is not shown in the dialog box: coeflegend; see [R] estimation options.

Remarks and examples

Remarks are presented under the following headings:

- Introduction
- Jackknifed standard deviation
- Collecting multiple statistics
- Collecting coefficients

Introduction

Although the jackknife—developed in the late 1940s and early 1950s—is of largely historical interest today, it is still useful in searching for overly influential observations. This feature is often forgotten. In any case, the jackknife is

- an alternative, first-order unbiased estimator for a statistic;
- a data-dependent way to calculate the standard error of the statistic and to obtain significance levels and confidence intervals; and
- a way of producing measures called pseudovalues for each observation, reflecting the observation’s influence on the overall statistic.

The idea behind the simplest form of the jackknife—the one implemented here—is to repeatedly calculate the statistic in question, each time omitting just one of the dataset’s observations. Assume that our statistic of interest is the sample mean. Let \( y_j \) be the \( j \)th observation of our data on some measurement \( y \), where \( j = 1, \ldots, N \) and \( N \) is the sample size. If \( \bar{y} \) is the sample mean of \( y \) using the entire dataset and \( \bar{y}_{(j)} \) is the mean when the \( j \)th observation is omitted, then

\[
\bar{y} = \frac{(N - 1)\bar{y}_{(j)} + y_j}{N}
\]
Solving for $y_j$, we obtain

$$y_j = N \bar{y} - (N - 1) \bar{y}_{(j)}$$

These are the pseudovalues that `jackknife` calculates. To move this discussion beyond the sample mean, let $\hat{\theta}$ be the value of our statistic (not necessarily the sample mean) using the entire dataset, and let $\hat{\theta}_{(j)}$ be the computed value of our statistic with the $j$th observation omitted. The pseudovalue for the $j$th observation is

$$\hat{\theta}_j^* = N \hat{\theta} - (N - 1) \hat{\theta}_{(j)}$$

The mean of the pseudovalues is the alternative, first-order unbiased estimator mentioned above, and the standard error of the mean of the pseudovalues is an estimator for the standard error of $\hat{\theta}$ (Tukey 1958).

When the `cluster()` option is given, clusters are omitted instead of observations, and $N$ is the number of clusters instead of the sample size.

The jackknife estimate of variance has been largely replaced by the bootstrap estimate (see `[R] bootstrap`), which is widely viewed as more efficient and robust. The use of jackknife pseudovalues to detect outliers is too often forgotten and is something the bootstrap does not provide. See Mosteller and Tukey (1977, 133–163) and Mooney and Duval (1993, 22–27) for more information.

Example 1

As our first example, we will show that the jackknife standard error of the sample mean is equivalent to the standard error of the sample mean computed using the classical formula in the `ci` command. We use the `double` option to compute the standard errors with the same precision as the `ci` command.

```
. use http://www.stata-press.com/data/r13/auto
   (1978 Automobile Data)
. jackknife r(mean), double: summarize mpg
   (running summarize on estimation sample)
Jackknife replications (74)
1 2 3 4 5 .................................................. 50
......................... ........................
Jackknife results Number of obs = 74
Replications = 74
command: summarize mpg
_jk_1: r(mean)
   n(): r(N)

| Coef.   Std. Err.     t    P>|t|     [95% Conf. Interval] |
|---------|---------------------|-------|--------|-------------------------|
| _jk_1   | 21.2973 .6725511    31.67  0.000  19.9569 22.63769 |
```

```
. ci mpg
Variable | Obs Mean Std. Err. [95% Conf. Interval]
----------|--------|---------------------|-------------------------|
mpg       | 74 21.2973 .6725511 19.9569 22.63769 |
```
Jackknifed standard deviation

Example 2

Mosteller and Tukey (1977, 139–140) request a 95% confidence interval for the standard deviation of the 11 values:

0.1, 0.1, 0.1, 0.4, 0.5, 1.0, 1.1, 1.3, 1.9, 1.9, 4.7

Stata’s `summarize` command calculates the mean and standard deviation and stores them as `r(mean)` and `r(sd)`. To obtain the jackknifed standard deviation of the 11 values and save the pseudovalues as a new variable, `sd`, we would type

```
clear
input x
   x
1. 0.1
2. 0.1
3. 0.1
4. 0.4
5. 0.5
6. 1.0
7. 1.1
8. 1.3
9. 1.9
10. 1.9
11. 4.7
12. end

jackknife sd=r(sd), rclass keep: summarize x
```

```
     Jackknife replications (11)
          1   2   3   4   5
...........

Jackknife results Number of obs = 11
Replications = 11

command:  summarize x
sd:  r(sd)
n():  r(N)

|      | Jackknife Coef. | Std. Err. | t     | P>|t|  | [95% Conf. Interval] |
|------|-----------------|-----------|-------|------|---------------------|
| sd   | 1.343469        | .624405   | 2.15  | 0.057| -0.047792           | 2.73473             |
```

Interpreting the output, the standard deviation reported by `summarize mpg` is 1.34. The jackknife standard error is 0.62. The 95% confidence interval for the standard deviation is −0.048 to 2.73.
By specifying `keep`, `jackknife` creates in our dataset a new variable, `sd`, for the pseudovalues.

```
. list, sep(4)

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>x</td>
<td>sd</td>
</tr>
<tr>
<td>---</td>
<td>---</td>
</tr>
<tr>
<td>1</td>
<td>.1  1.139977</td>
</tr>
<tr>
<td>2</td>
<td>.1  1.139977</td>
</tr>
<tr>
<td>3</td>
<td>.1  1.139977</td>
</tr>
<tr>
<td>4</td>
<td>.4  .8893147</td>
</tr>
<tr>
<td>5</td>
<td>.5  .824267</td>
</tr>
<tr>
<td>6</td>
<td>1   .632489</td>
</tr>
<tr>
<td>7</td>
<td>1.1 .6203189</td>
</tr>
<tr>
<td>8</td>
<td>1.3 .6218889</td>
</tr>
<tr>
<td>9</td>
<td>1.9 .835419</td>
</tr>
<tr>
<td>10</td>
<td>1.9 .835419</td>
</tr>
<tr>
<td>11</td>
<td>4.7 7.703949</td>
</tr>
</tbody>
</table>
```

The jackknife estimate is the average of the `sd` variable, so `sd` contains the individual values of our statistic. We can see that the last observation is substantially larger than the others. The last observation is certainly an outlier, but whether that reflects the considerable information it contains or indicates that it should be excluded from analysis depends on the context of the problem. Here Mosteller and Tukey created the dataset by sampling from an exponential distribution, so the observation is informative.

Example 3

Let’s repeat the example above using the automobile dataset, obtaining the standard error of the standard deviation of `mpg`.

```
. use http://www.stata-press.com/data/r13/auto, clear
(1978 Automobile Data)
. jackknife sd=r(sd), rclass keep: summarize mpg
   (running summarize on estimation sample)
Jackknife replications (74)
.................................................. 50
........................
Jackknife results Number of obs = 74
Replications = 74
command: summarize mpg
         sd: r(sd)
         n(): r(N)

|          | Jackknife Coef. Std. Err. t P>|t| [95% Conf. Interval] |
|----------|-----------------------|-----------------|---------|-----------------|
| sd       | 5.785503  .6072509  9.53 0.000  4.575254  6.995753 |
```
Let’s look at sd more carefully:

```
.summarize sd, detail
pseudovalues: r(sd)
```

<table>
<thead>
<tr>
<th>Percentiles</th>
<th>Smallest</th>
</tr>
</thead>
<tbody>
<tr>
<td>1%</td>
<td>2.870471</td>
</tr>
<tr>
<td>5%</td>
<td>2.870471</td>
</tr>
<tr>
<td>10%</td>
<td>2.906255</td>
</tr>
<tr>
<td>25%</td>
<td>3.328489</td>
</tr>
<tr>
<td>50%</td>
<td>3.948335</td>
</tr>
<tr>
<td>75%</td>
<td>6.844418</td>
</tr>
<tr>
<td>90%</td>
<td>9.597018</td>
</tr>
<tr>
<td>95%</td>
<td>17.34316</td>
</tr>
<tr>
<td>99%</td>
<td>38.60905</td>
</tr>
</tbody>
</table>

```
.list make mpg sd if sd > 30
```

<table>
<thead>
<tr>
<th>make</th>
<th>mpg</th>
<th>sd</th>
</tr>
</thead>
<tbody>
<tr>
<td>VW Diesel</td>
<td>41</td>
<td>38.60905</td>
</tr>
</tbody>
</table>

Here the VW Diesel is the only diesel car in our dataset.

### Collecting multiple statistics

#### Example 4

jackknife is not limited to collecting just one statistic. For instance, we can use `summarize, detail` and then obtain the jackknife estimate of the standard deviation and skewness. `.summarize, detail` stores the standard deviation in `r(sd)` and the skewness in `r(skewness)`, so we might type

```
.use http://www.stata-press.com/data/r13/auto, clear
(1978 Automobile Data)
.jackknife sd=r(sd) skew=r(skewness), rclass:
command: summarize mpg, detail
```

<table>
<thead>
<tr>
<th>Jackknife replications (74)</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>2</td>
</tr>
<tr>
<td>3</td>
<td>4</td>
</tr>
<tr>
<td>5</td>
<td></td>
</tr>
</tbody>
</table>

```
.list make mpg sd if sd > 30
```

<table>
<thead>
<tr>
<th>make</th>
<th>mpg</th>
<th>sd</th>
</tr>
</thead>
<tbody>
<tr>
<td>VW</td>
<td>41</td>
<td>38.60905</td>
</tr>
</tbody>
</table>

```
.jackknife sd=r(sd) skew=r(skewness), rclass: summarize mpg, detail
```

<table>
<thead>
<tr>
<th>Jackknife results</th>
<th>Number of obs = 74</th>
<th>Replications = 74</th>
</tr>
</thead>
<tbody>
<tr>
<td>command:</td>
<td>summarize mpg, detail</td>
<td></td>
</tr>
<tr>
<td>sd</td>
<td>r(sd)</td>
<td></td>
</tr>
<tr>
<td>skew</td>
<td>r(skewness)</td>
<td></td>
</tr>
<tr>
<td>n()</td>
<td>r(N)</td>
<td></td>
</tr>
</tbody>
</table>

|                | Coef. | Std. Err. | t     | P>|t| | [95% Conf. Interval] |
|----------------|-------|-----------|-------|-------|----------------------|
| sd             | 5.785503 | .6072509 | 9.53  | 0.000 | 4.575254 6.995753    |
| skew           | .9487176 | .3367242 | 2.82  | 0.006 | .2776272 1.619808    |
Collecting coefficients

Example 5

jackknife can also collect coefficients from estimation commands. For instance, using auto.dta, we might wish to obtain the jackknife standard errors of the coefficients from a regression in which we model the mileage of a car by its weight and trunk space. To do this, we could refer to the coefficients as \_b\[weight\], \_b\[trunk\], \_se\[weight\], and \_se\[trunk\] in the \textit{exp\_list}, or we could simply use the extended expressions \_b. In fact, jackknife assumes \_b by default when used with estimation commands.

```
. use http://www.stata-press.com/data/r13/auto
   (1978 Automobile Data)
. jackknife: regress mpg weight trunk
   (running regress on estimation sample)
Jackknife replication (74)
--------------------------------- 1  2  3  4  5
.................................................. 50
........................
Linear regression
```

```
|          | Jackknife | Coef. | Std. Err. | t    | P>|t| | [95% Conf. Interval] |
|----------|-----------|-------|-----------|------|-----|----------------------|
| weight   | -.0056527 | .0010216 | -5.53   | 0.000 | -.0076887 | -.0036167            |
| trunk    | -.096229  | .1486236 | -0.65   | 0.519 | -0.3924354 | .1999773             |
| _cons    | 39.68913  | 1.873324 | 21.19   | 0.000 | 35.9556    | 43.42266             |
```

If you are going to use jackknife to estimate standard errors of model coefficients, we recommend using the \textit{vce(jackknife)} option when it is allowed with the estimation command; see \texttt{[R] vce\_option}.

```
. regress mpg weight trunk, vce(jackknife, nodots)
Linear regression
```

```
|          | Jackknife | Coef. | Std. Err. | t    | P>|t| | [95% Conf. Interval] |
|----------|-----------|-------|-----------|------|-----|----------------------|
| weight   | -.0056527 | .0010216 | -5.53   | 0.000 | -.0076887 | -.0036167            |
| trunk    | -.096229  | .1486236 | -0.65   | 0.519 | -0.3924354 | .1999773             |
| _cons    | 39.68913  | 1.873324 | 21.19   | 0.000 | 35.9556    | 43.42266             |
```
John Wilder Tukey (1915–2000) was born in Massachusetts. He studied chemistry at Brown and mathematics at Princeton and afterward worked at both Princeton and Bell Labs, as well as being involved in a great many government projects, consultancies, and committees. He made outstanding contributions to several areas of statistics, including time series, multiple comparisons, robust statistics, and exploratory data analysis. Tukey was extraordinarily energetic and inventive, not least in his use of terminology: he is credited with inventing the terms bit and software, in addition to ANOVA, boxplot, data analysis, hat matrix, jackknife, stem-and-leaf plot, trimming, and winsorizing, among many others. Tukey’s direct and indirect impacts mark him as one of the greatest statisticians of all time.

Stored results

`jackknife` stores the following in `e()`:

Scalars

- `e(N)` sample size
- `e(N_reps)` number of complete replications
- `e(N_misreps)` number of incomplete replications
- `e(N_cluster)` number of clusters
- `e(k_eq)` number of equations in `e(b)`
- `e(k_extra)` number of extra equations
- `e(k_exp)` number of expressions
- `e(k_eexp)` number of extended expressions (`_b` or `_se`)
- `e(df_r)` degrees of freedom

Macros

- `e(cmdname)` command name from `command`
- `e(cmd)` same as `e(cmdname)` or `jackknife`
- `e(cmdline)` command as typed
- `e(prefix)` `jackknife`
- `e(wtype)` weight type
- `e(wexp)` weight expression
- `e(title)` title in estimation output
- `e(cluster)` cluster variables
- `e(pseudo)` new variables containing pseudovalues
- `e(nfunction)` `e(N), r(N), n()` option, or empty
- `e(exp#)` expression for the #th statistic
- `e(mse)` from `mse` option
- `e(vcetype)` `jackknife`
- `e(properties)` `b V`

Matrices

- `e(b)` observed statistics
- `e(b_jk)` jackknife estimates
- `e(V)` jackknife variance–covariance matrix
- `e(V_modelbased)` model-based variance

When `exp_list` is `_b`, `jackknife` will also carry forward most of the results already in `e()` from `command`. 
Methods and formulas

Let $\hat{\theta}$ be the observed value of the statistic, that is, the value of the statistic calculated using the original dataset. Let $\hat{\theta}_j$ be the value of the statistic computed by leaving out the $j$th observation (or cluster); thus $j = 1, 2, \ldots, N$ identifies an individual observation (or cluster), and $N$ is the total number of observations (or clusters). The $j$th pseudovalue is given by

$$\hat{\theta}_j^* = \hat{\theta}_j + N \{ \hat{\theta} - \hat{\theta}_j \}$$

When the `mse` option is specified, the standard error is estimated as

$$\hat{se} = \left\{ \frac{N - 1}{N} \sum_{j=1}^{N} (\hat{\theta}_j - \hat{\theta})^2 \right\}^{1/2}$$

and the jackknife estimate is

$$\bar{\theta} = \frac{1}{N} \sum_{j=1}^{N} \hat{\theta}_j$$

Otherwise, the standard error is estimated as

$$\hat{se} = \left\{ \frac{1}{N(N - 1)} \sum_{j=1}^{N} (\hat{\theta}_j^* - \bar{\theta}_* )^2 \right\}^{1/2} \quad \bar{\theta}_* = \frac{1}{N} \sum_{j=1}^{N} \hat{\theta}_j^*$$

where $\bar{\theta}_*$ is the jackknife estimate. The variance–covariance matrix is similarly computed.

References


Also see

[R] jackknife postestimation — Postestimation tools for jackknife

[R] bootstrap — Bootstrap sampling and estimation

[R] permute — Monte Carlo permutation tests

[R] simulate — Monte Carlo simulations

[SVY] svy jackknife — Jackknife estimation for survey data

[U] 13.5 Accessing coefficients and standard errors

[U] 13.6 Accessing results from Stata commands

[U] 20 Estimation and postestimation commands