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# APPLICATION OF BOOT STRAP CONFIDENCE INTERVAL IN FINITE SAMPLE WITH MONTE CARLO METHODS

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**Abstract**

In this paper, we deal with the application of boot strap confidence interval by using the Monte Carlo methods. Moreover, it is not necessary to know the distribution of the society. Therefore, it is consider as the most important benefit of this method. Finally, the numerical results show that the confidence intervals with boot strap methods under the Monte Carlo are more accurate than other parametric confidence intervals.

**Keywords and phrases:** boot strap, resampling, Monte Carlo methods, confidence interval, biases.