

Computation of the Bootstrap test statistic for testing $P = Q$

- 1: Draw B samples of size $n + m$ with replacement from \mathbf{x}
- 2: Evaluate test statistic $t(\cdot)$ on each sample \mathbf{x}^{*b} , $b = 1, \dots, B$
- 3: Approximate the **achieved significance level (ASL)** by

$$\widehat{\text{ASL}}_{\text{boot}} = \#\{t(\mathbf{x}^{*b}) \geq t_{\text{obs}}\} / B$$