Bootstrap Standard Error : First−Order Markov Chain
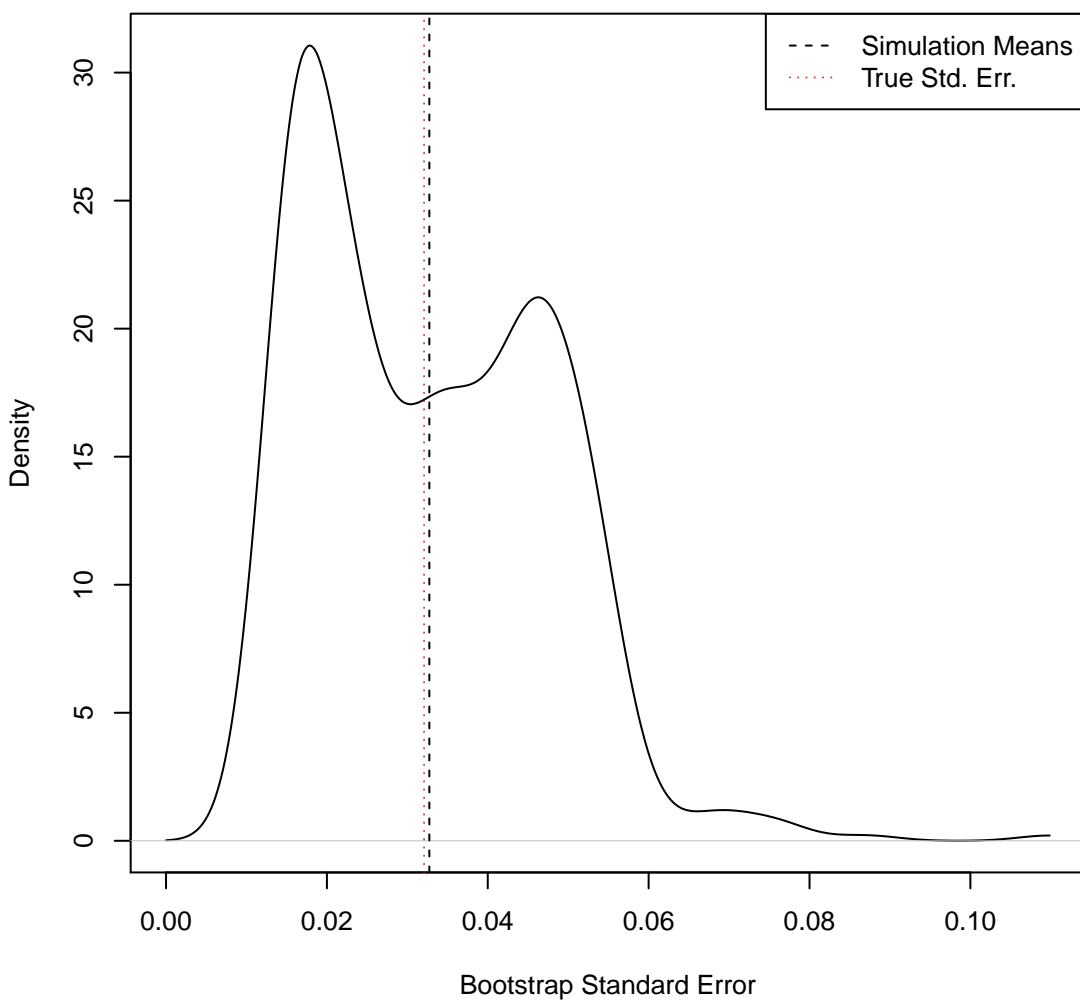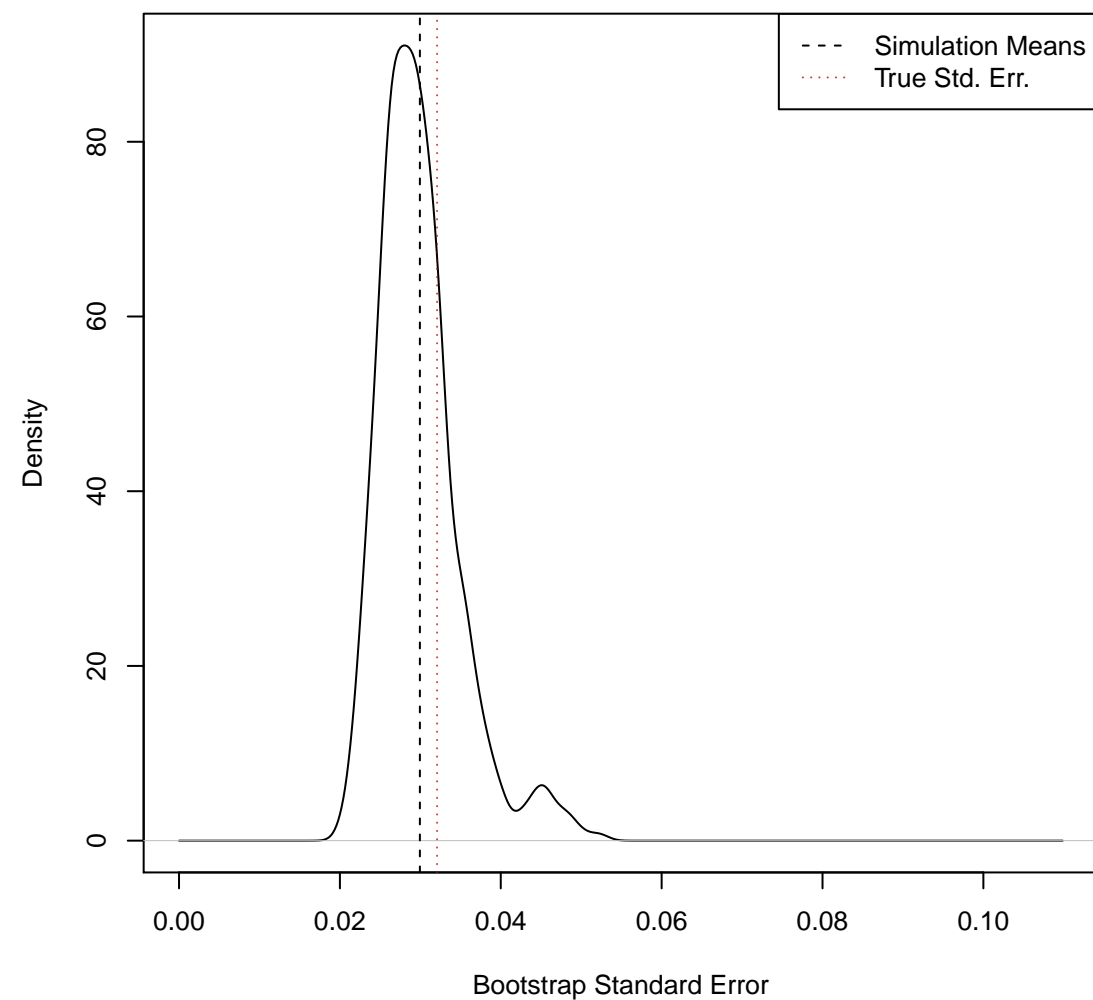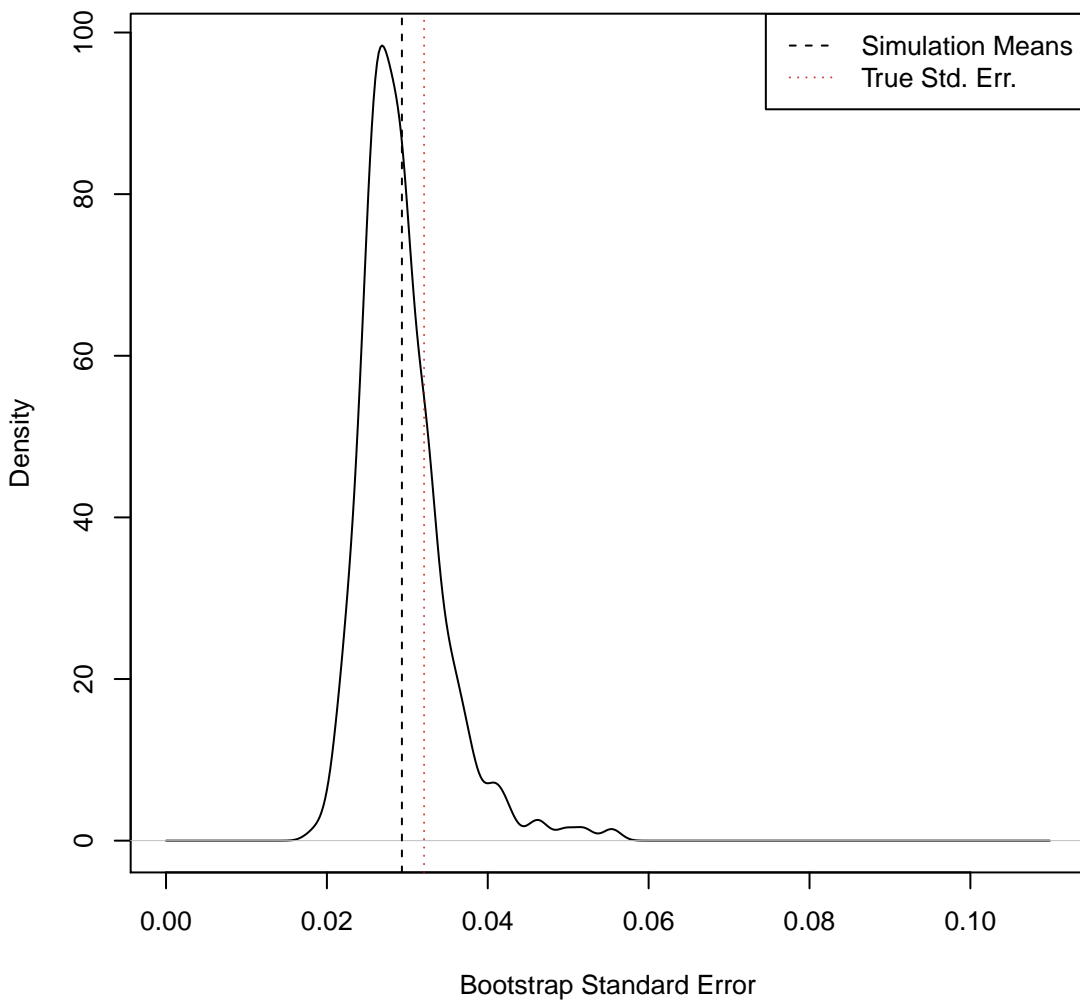**Coverage = 0**

Bootstrap Standard Error : Second−Order Markov Chain
Coverage = 0.93

Bootstrap Standard Error : Third−Order Markov Chain
Coverage = 0.93

Bootstrap Standard Error : Lempel−Ziv
Coverage = 0.74

Legend (all panels):
- - - Simulation Means
...... True Std. Err.

Axis labels: Density (y-axis), Bootstrap Standard Error (x-axis)