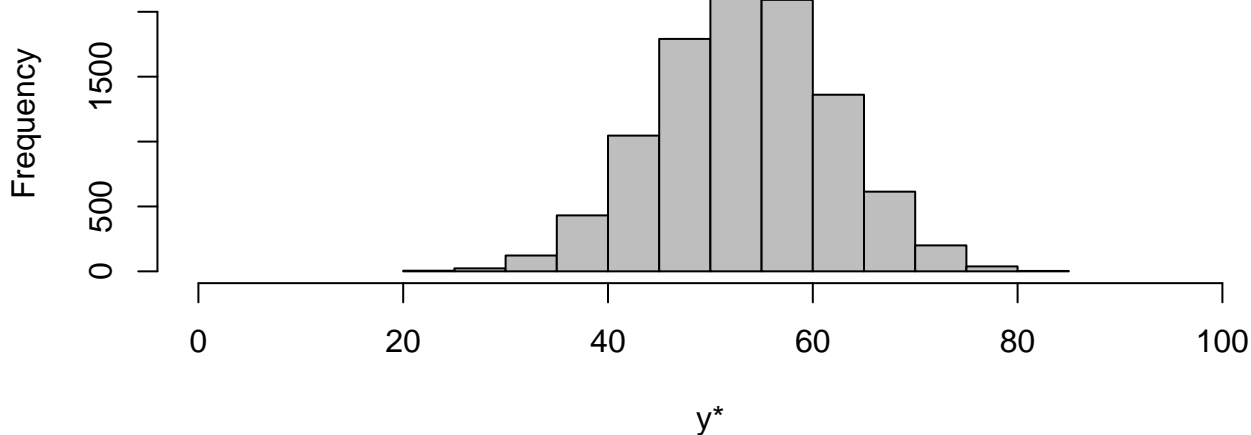**Posterior Predictive Distribution of y***

Parametric Bootstrap Distribution of y*