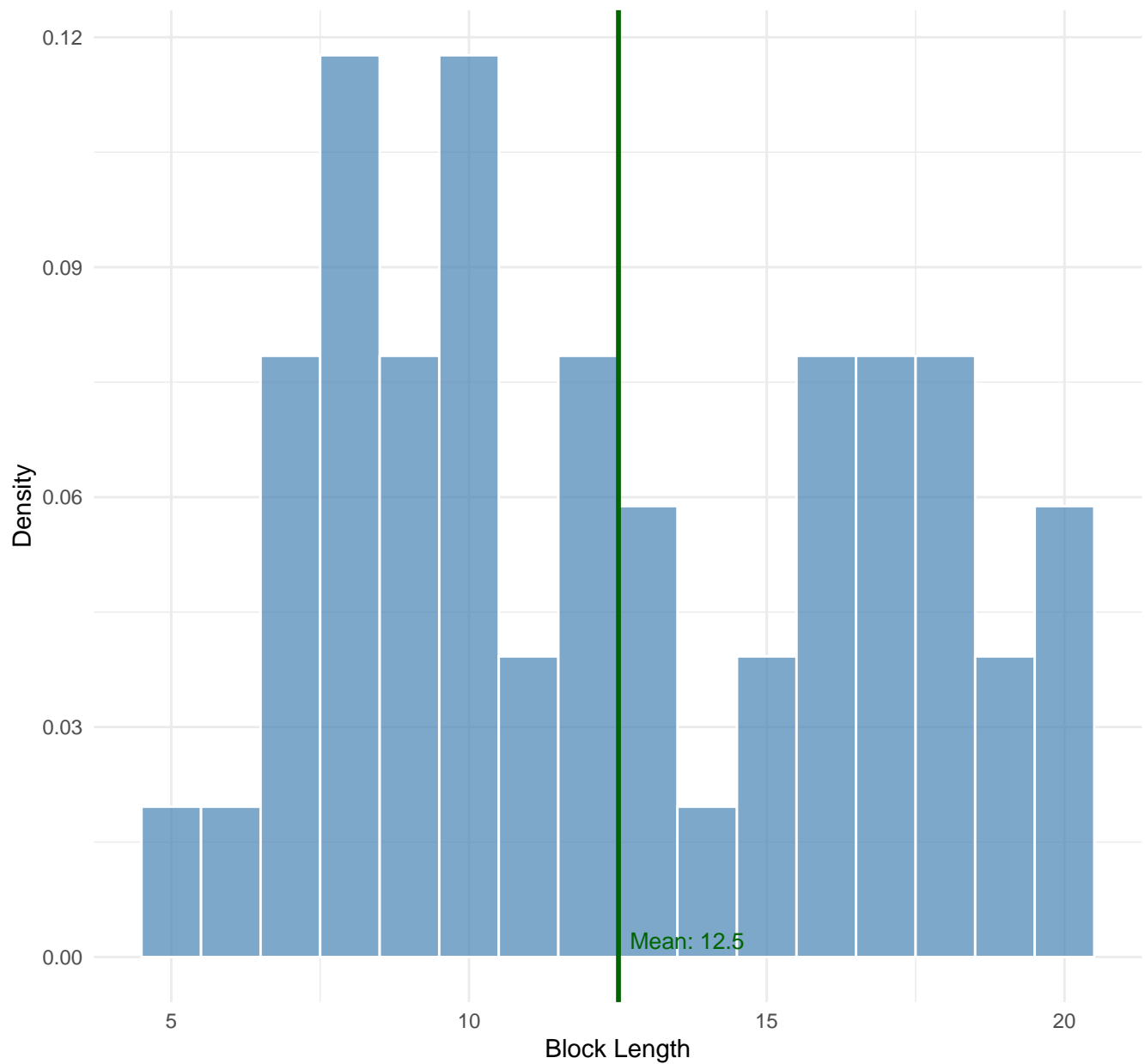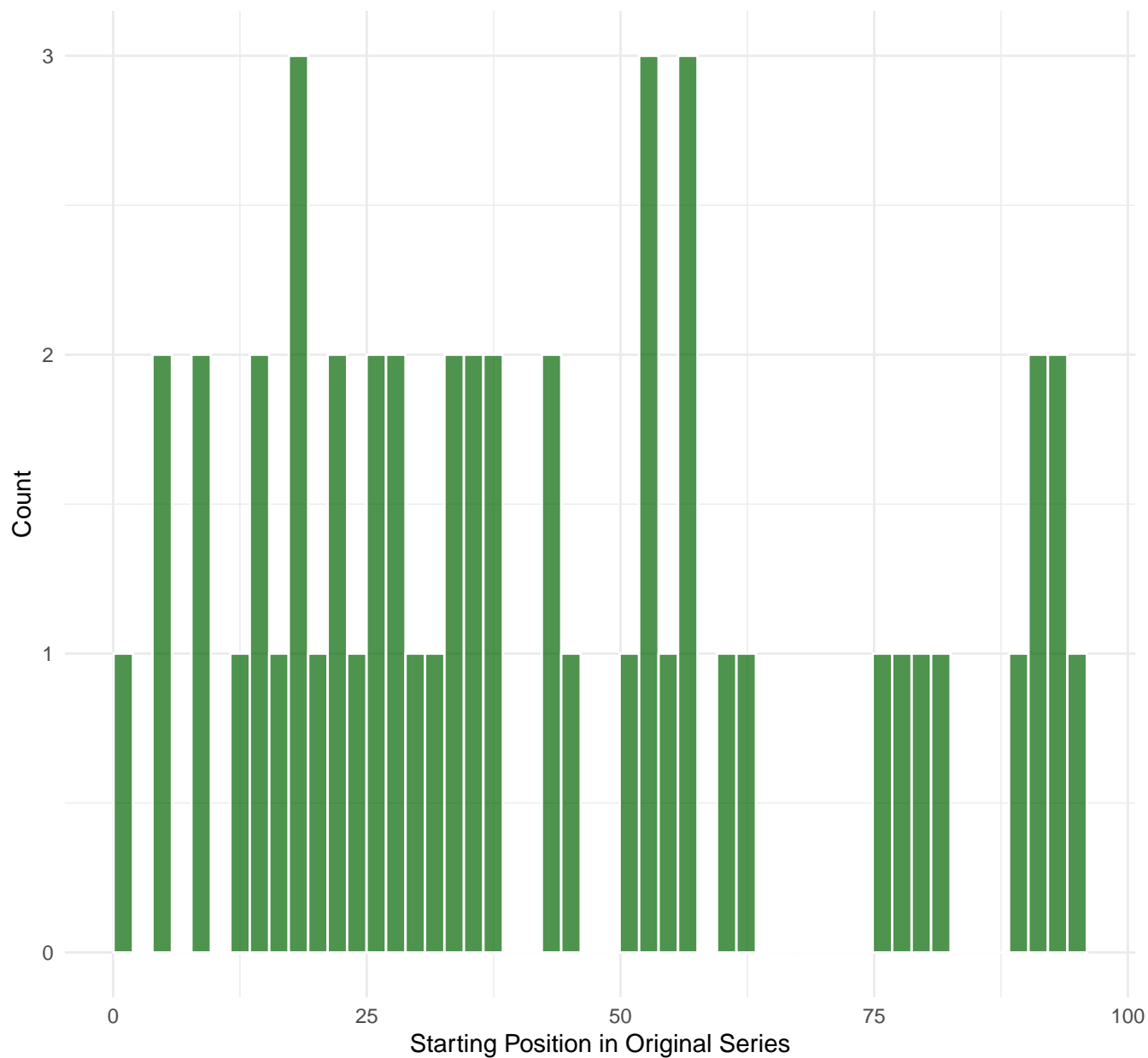Block Length Distribution: moving Bootstrap

n = 51 blocks

Mean: 12.5

Distribution of Block Starting Positions

Original series length = 100

Bootstrap Distribution of Means
Red dashed line = original mean

Bootstrap Distribution of Lag−1 Autocorrelation

Red dashed line = original AC(1)

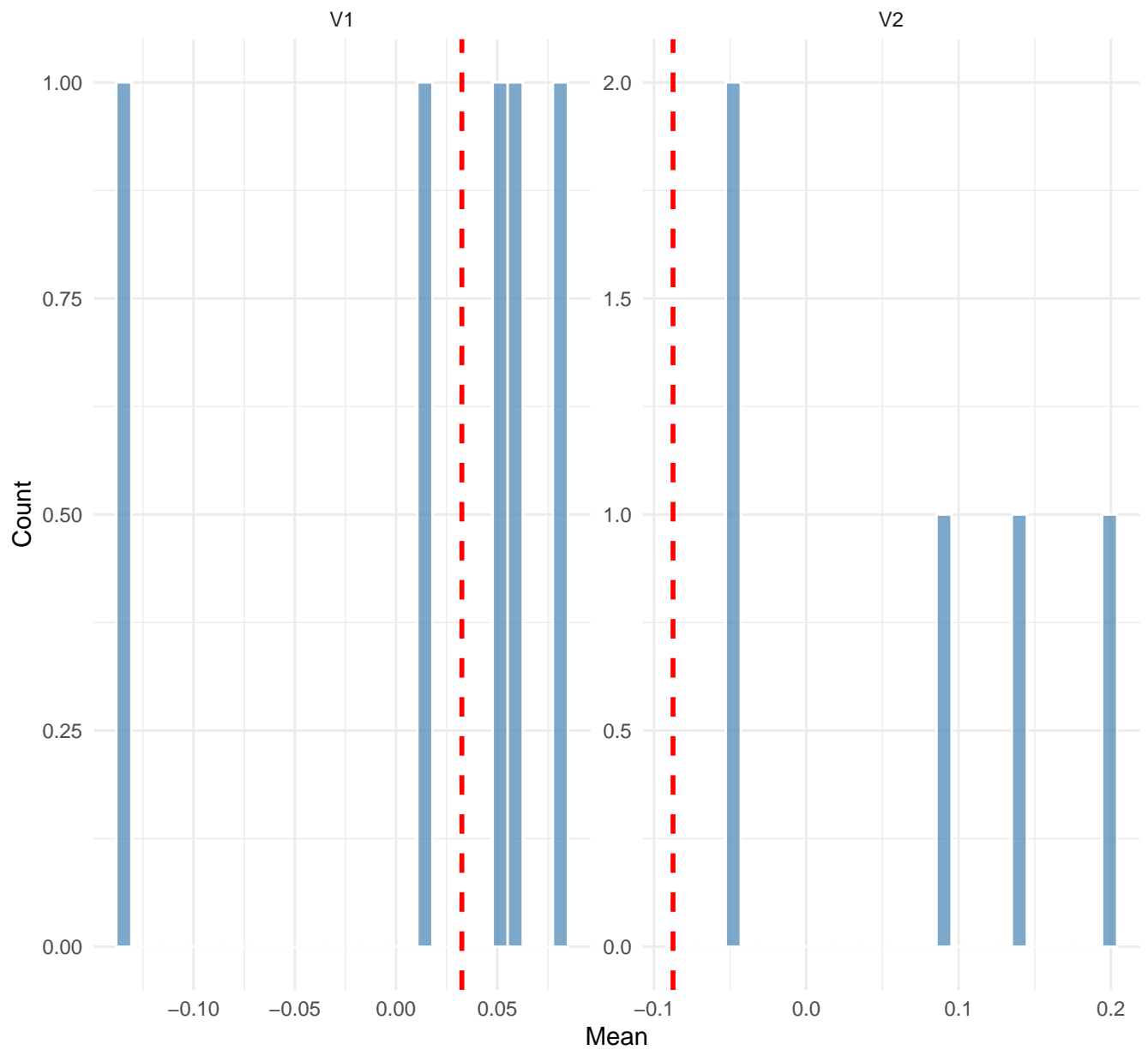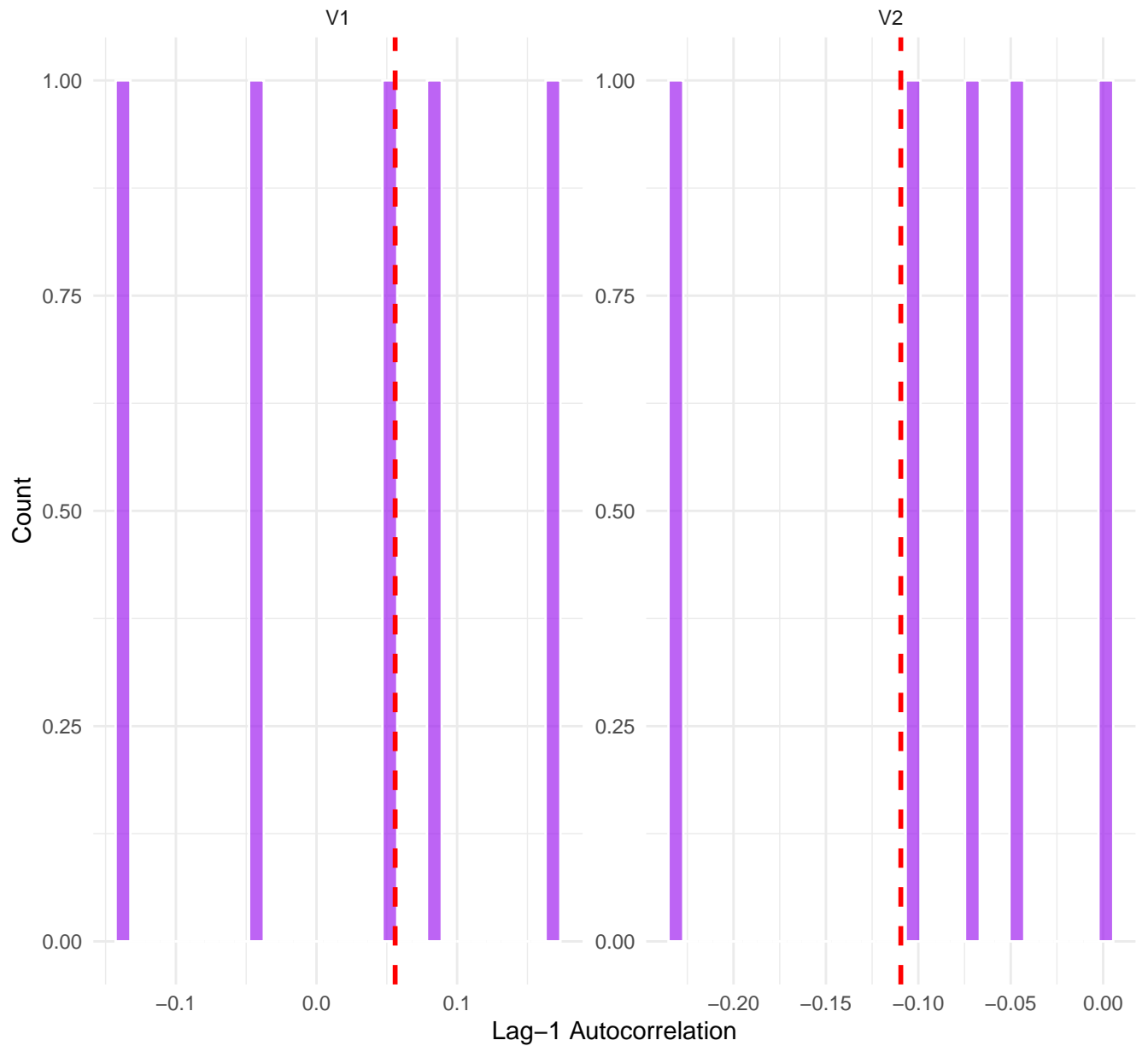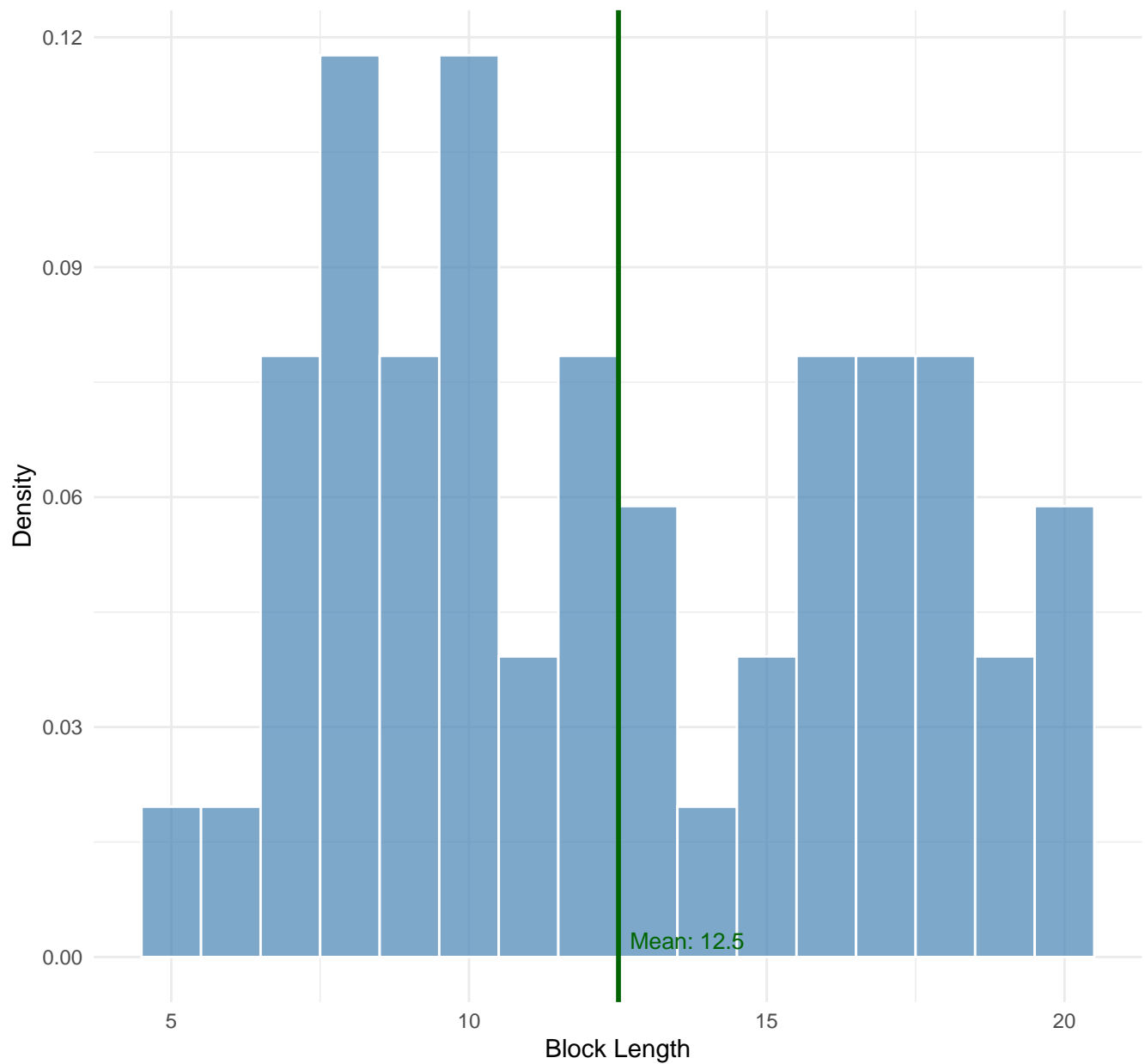Block Length Distribution: moving Bootstrap

n = 51 blocks

Mean: 12.5

Distribution of Block Starting Positions

Original series length = 100

Bootstrap Distribution of Means

Red dashed line = original mean

Bootstrap Distribution of Lag−1 Autocorrelation
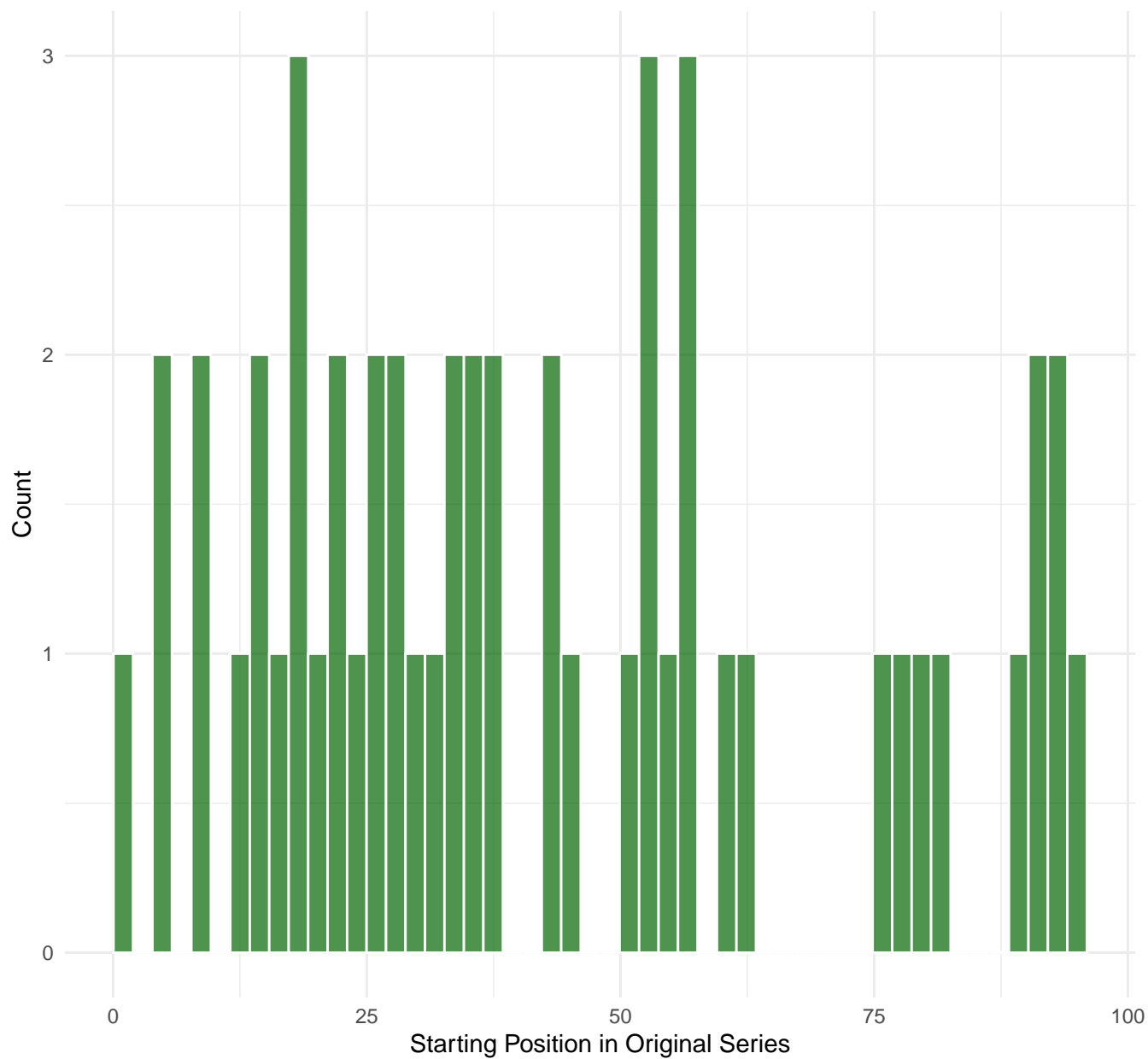
Red dashed line = original AC(1)

Block Length Distribution: moving Bootstrap
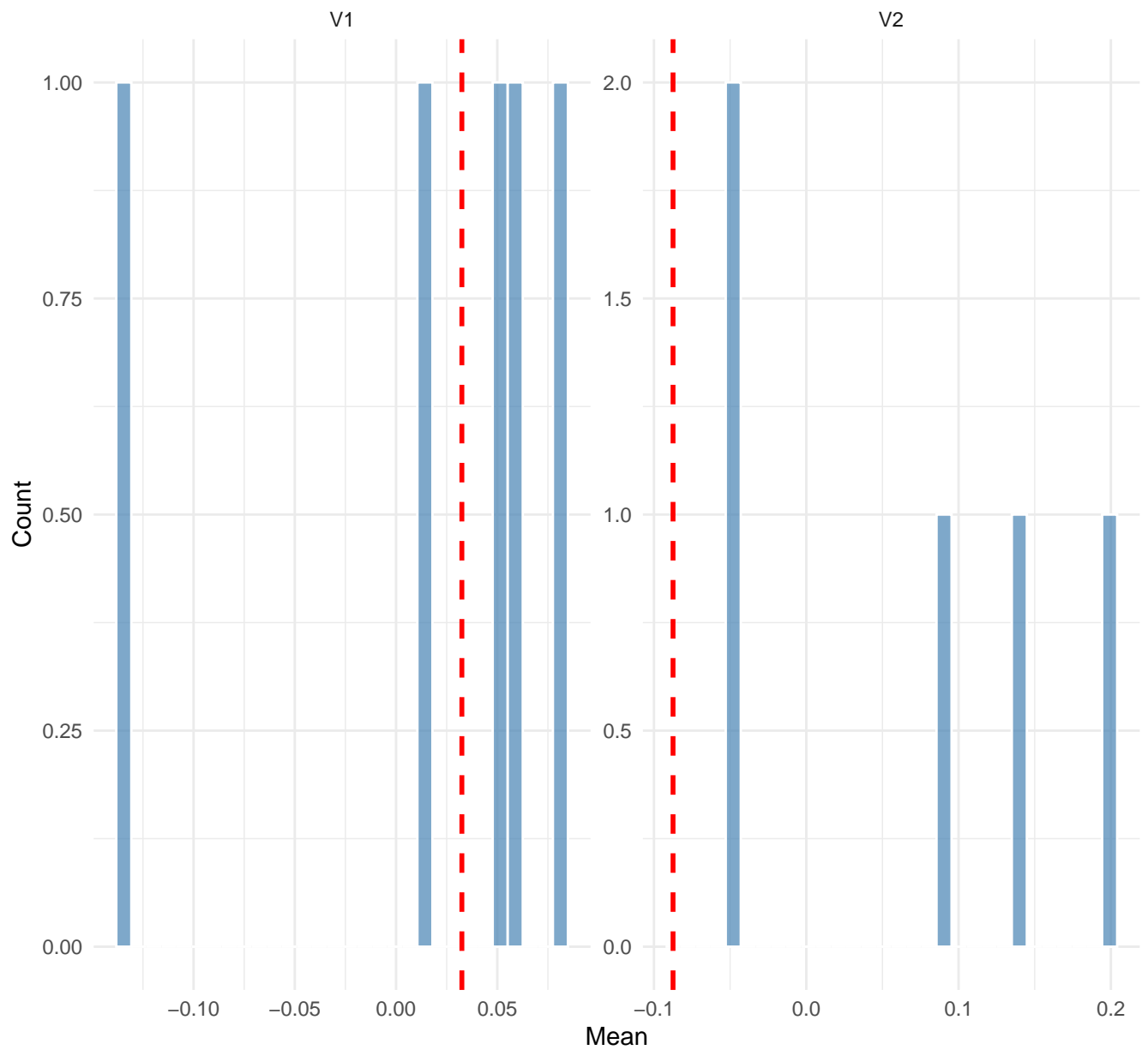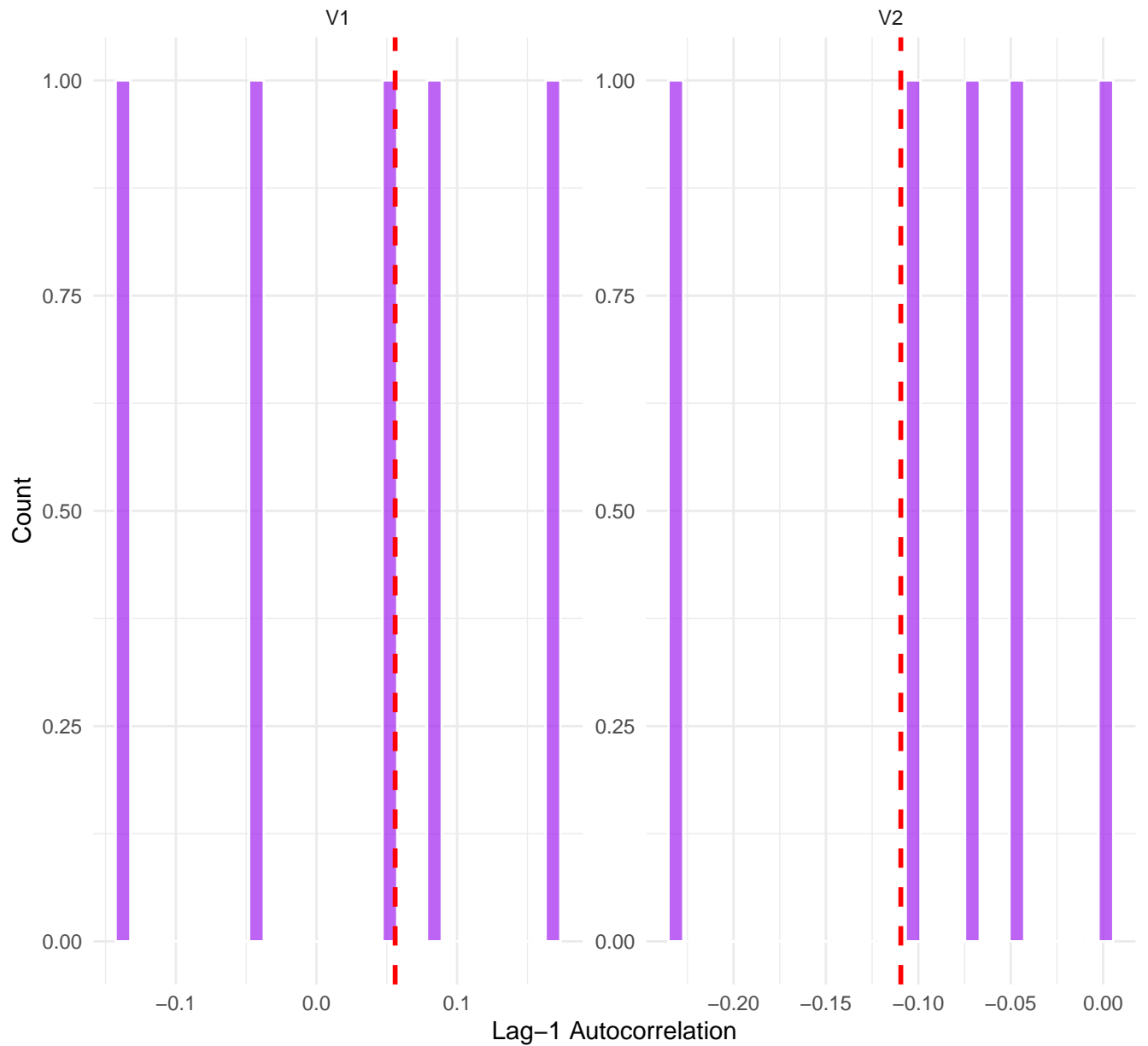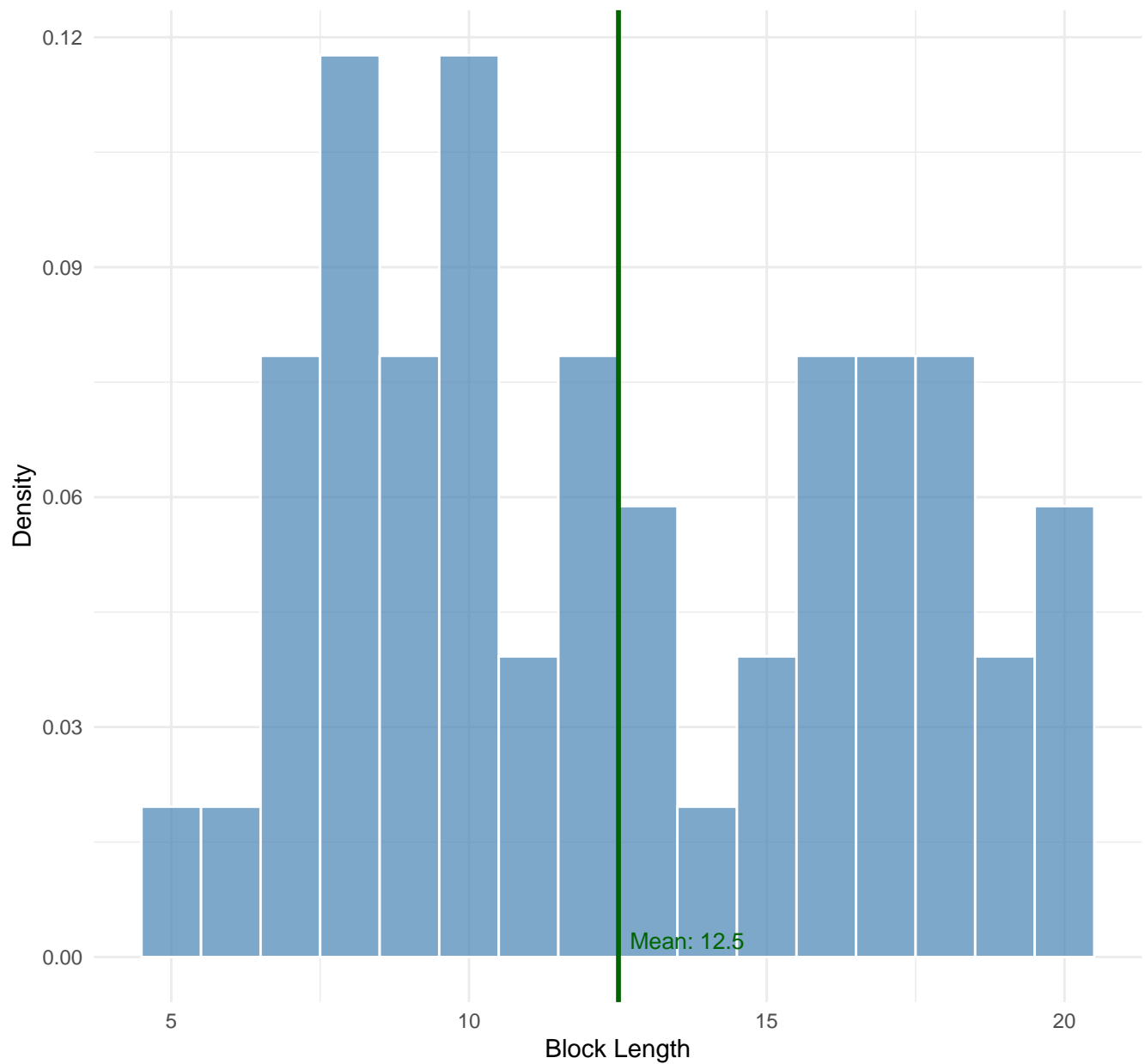
n = 51 blocks

Mean: 12.5

Distribution of Block Starting Positions

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Bootstrap Distribution of Lag−1 Autocorrelation
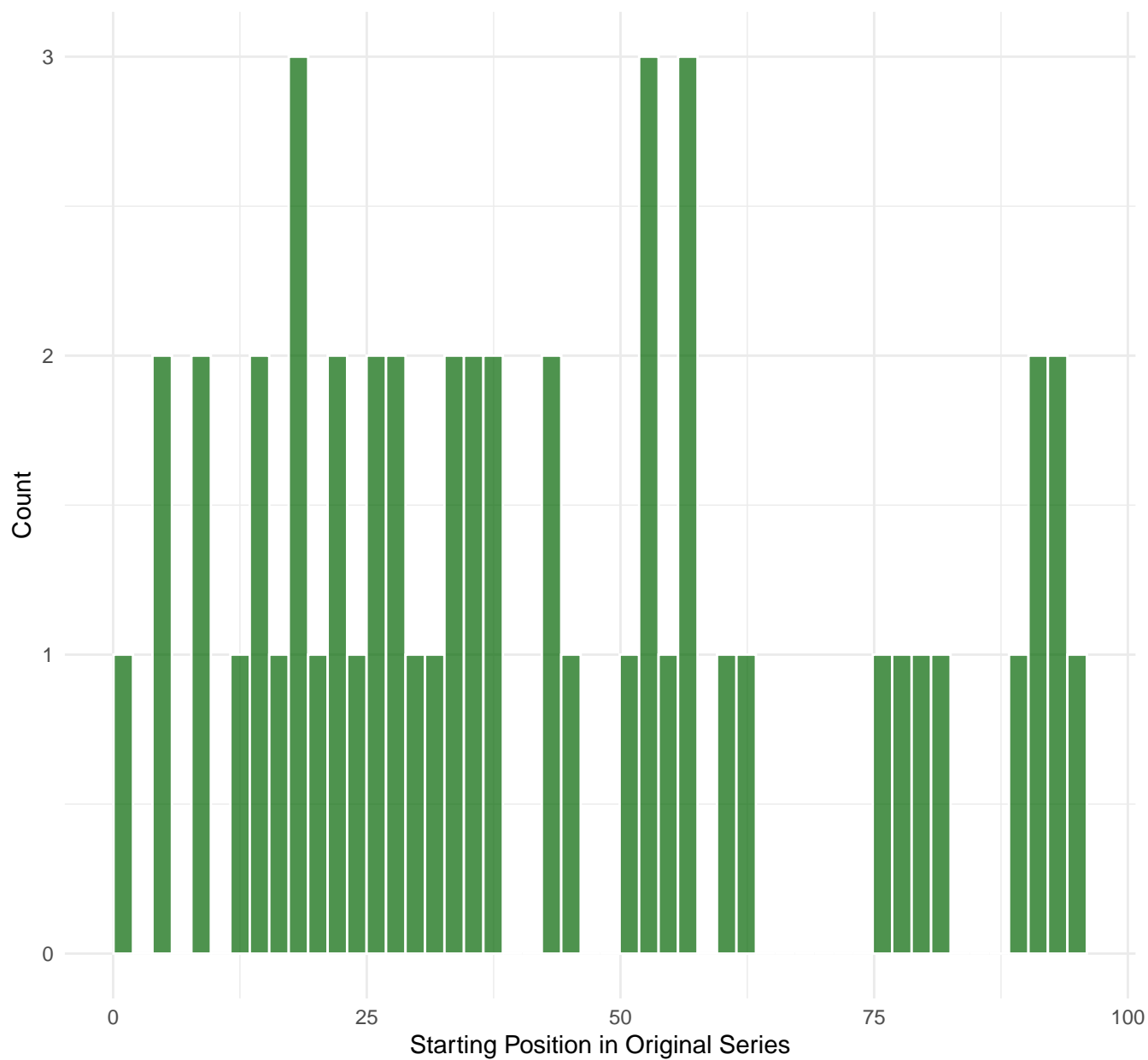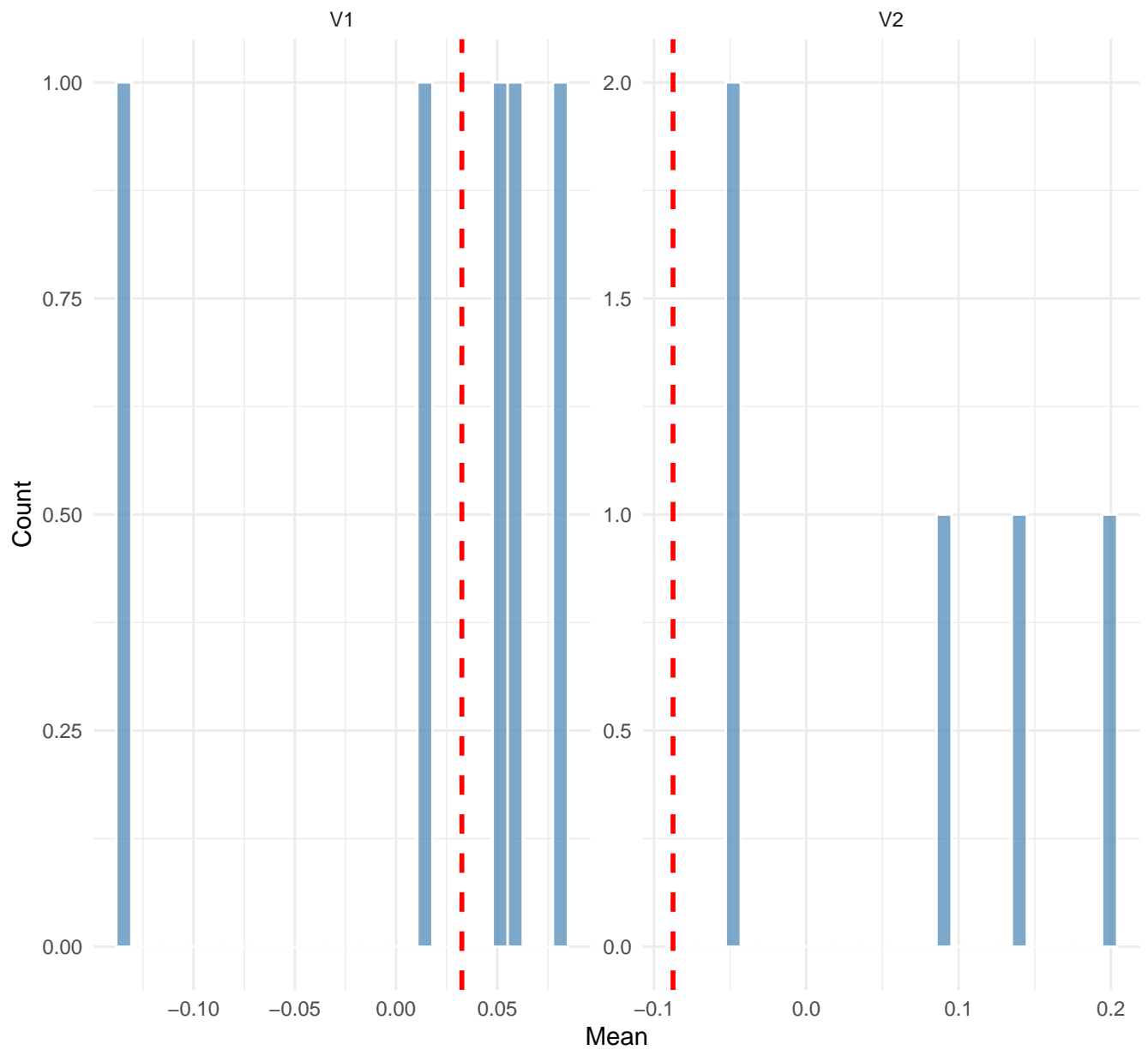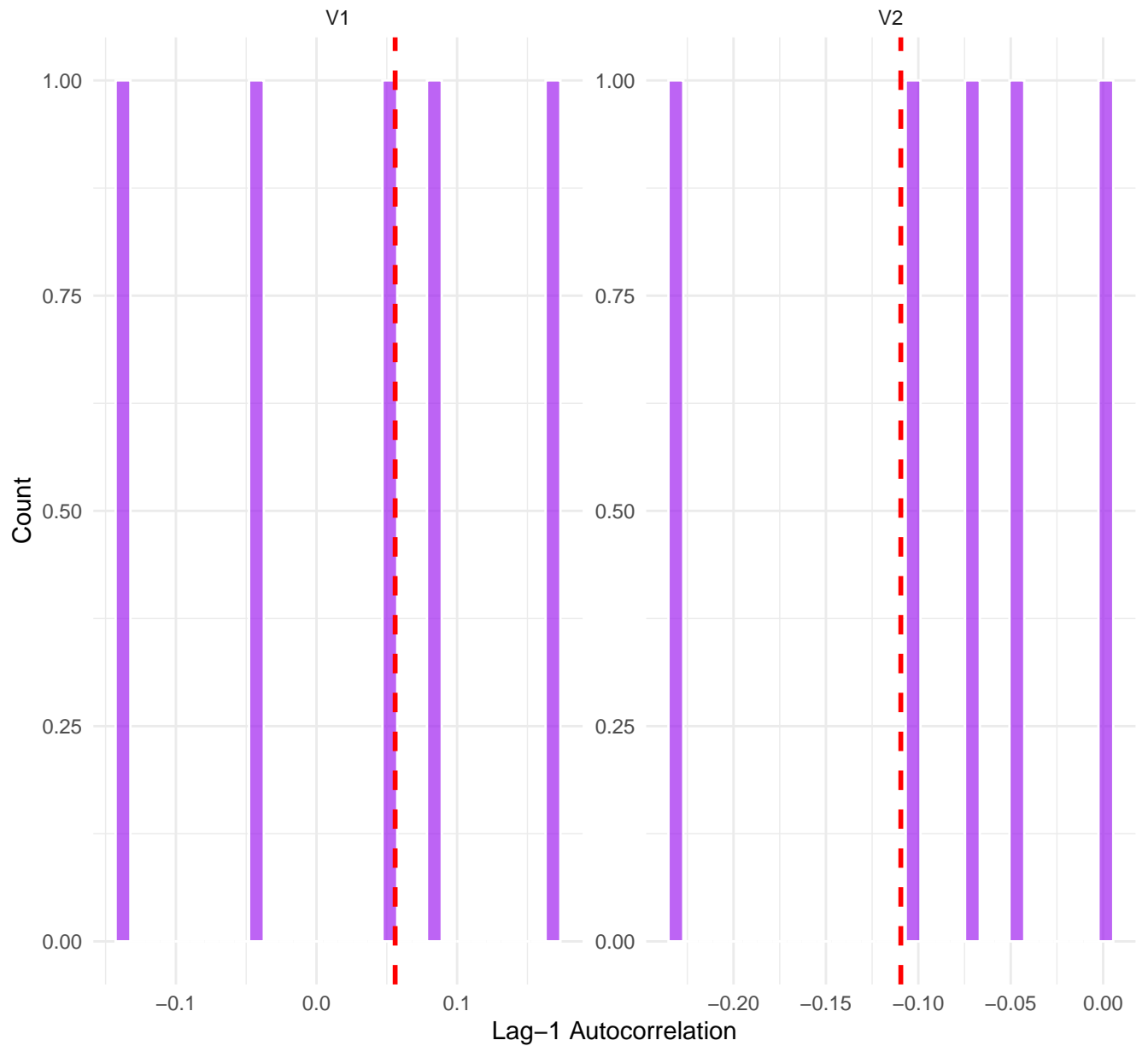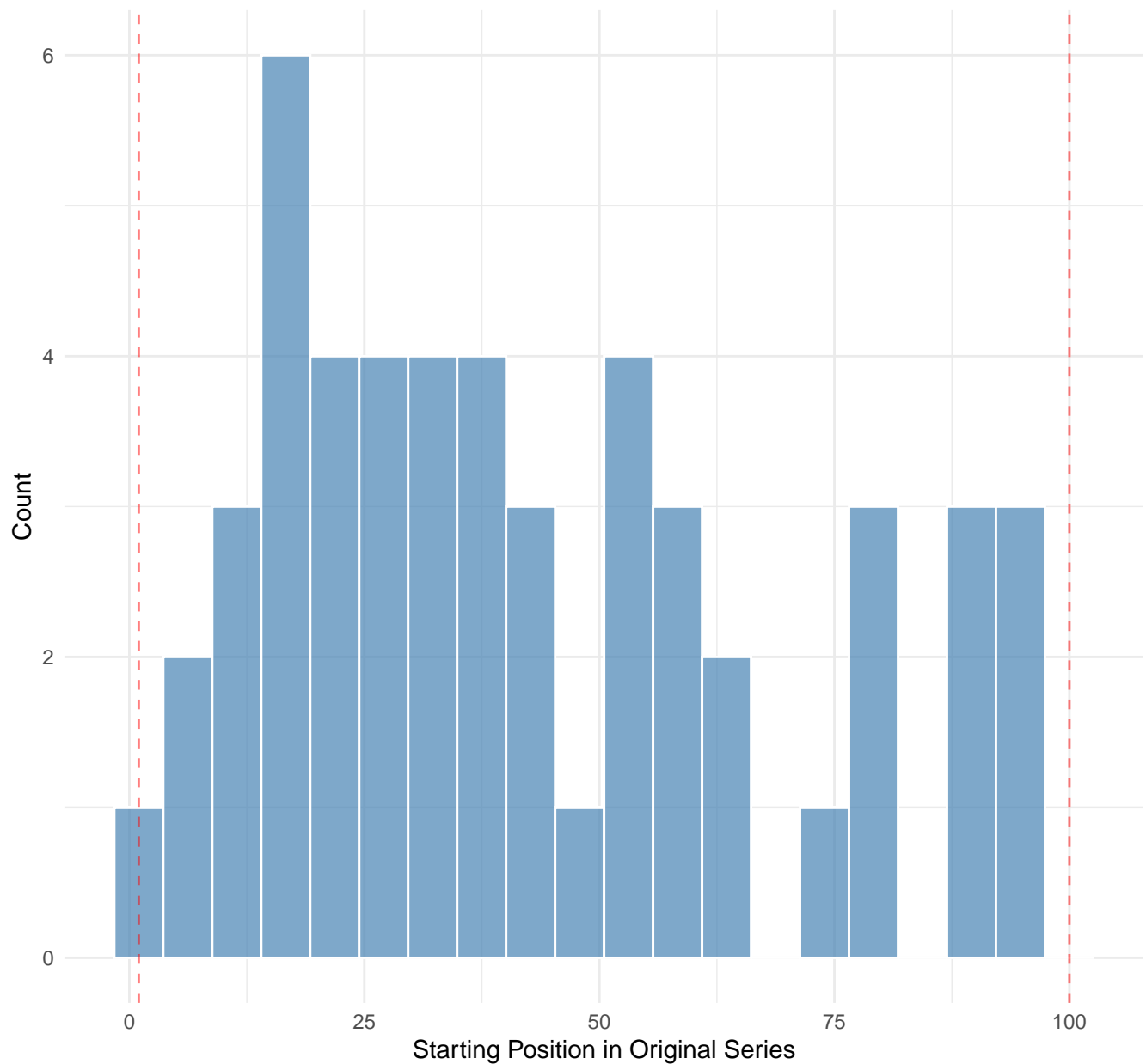Red dashed line = original AC(1)

Block Starting Positions: moving Bootstrap
51 blocks across 5 replicates

Block Composition: moving Bootstrap

First 5 replicates; segments show sampled blocks