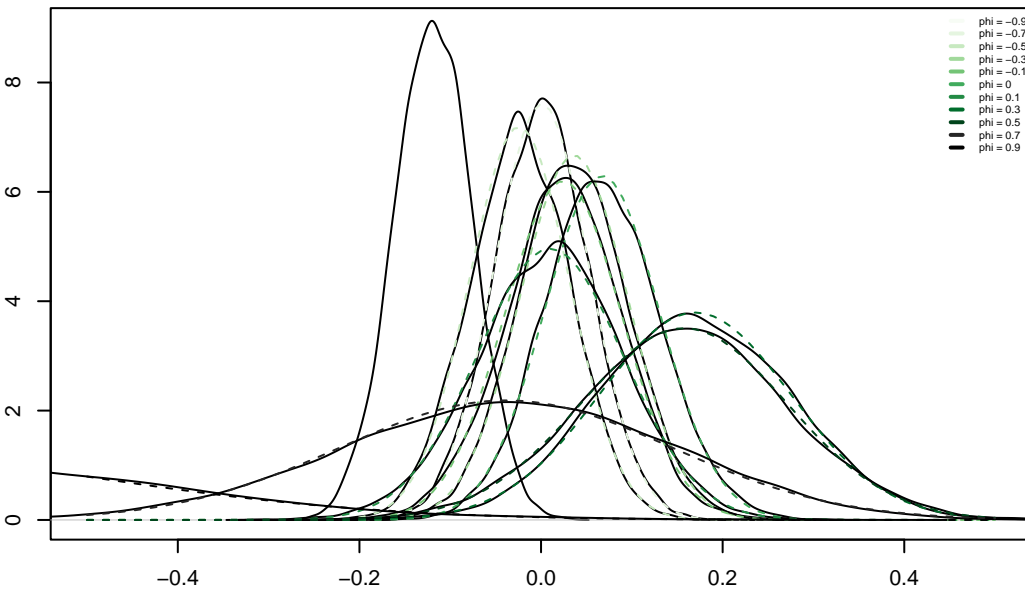


Moving Block Bootstrap – Simulated AR(1) model

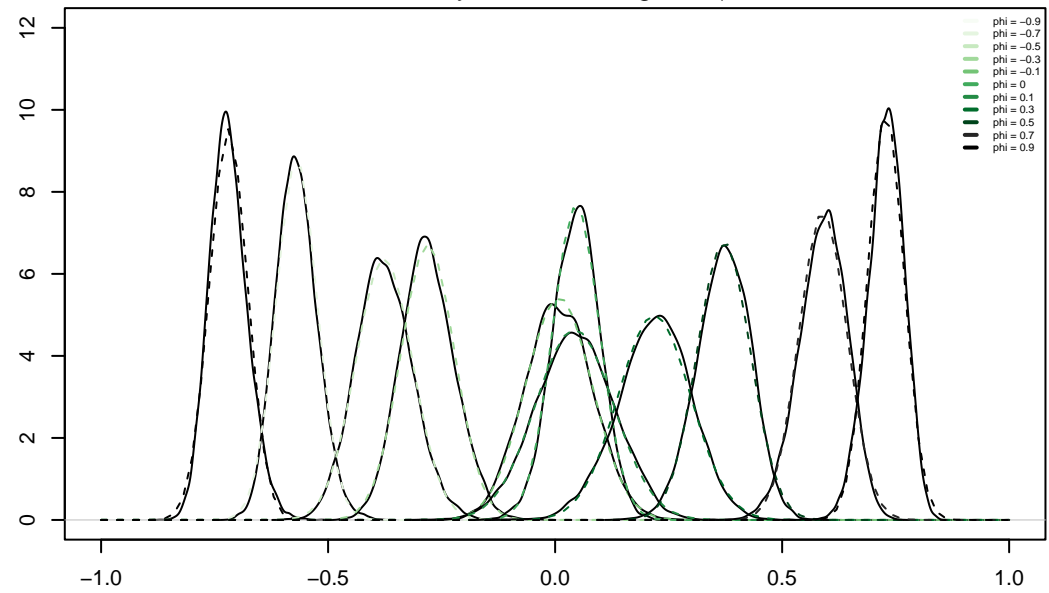
Estimated distribution across different AR coefficients(ϕ)

Density Estimate using MC, $\hat{\mu}$



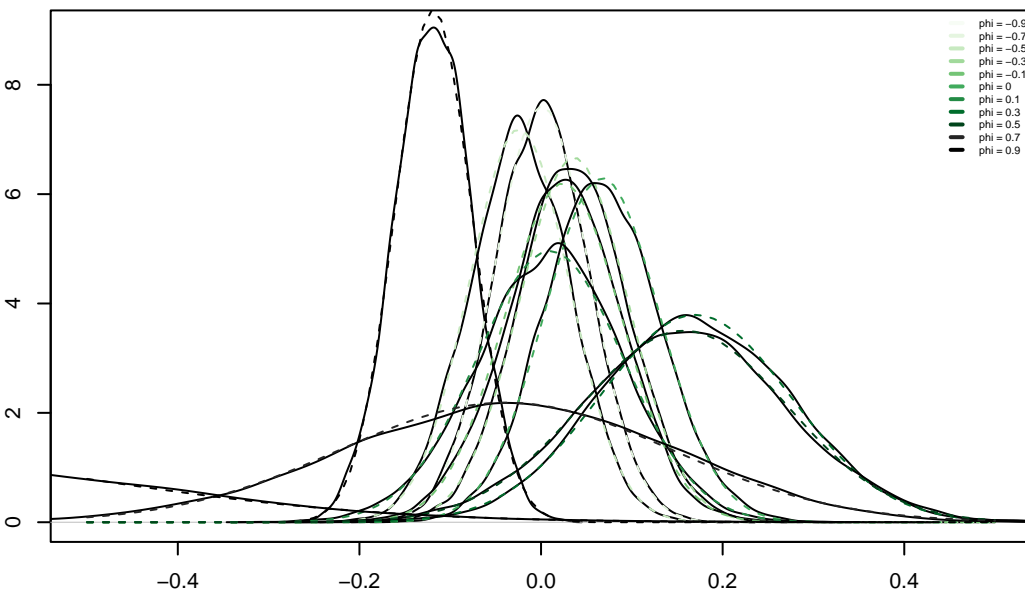
N = 10000 Bandwidth = 0.006096

Density Estimate using MC, $\hat{\phi}$



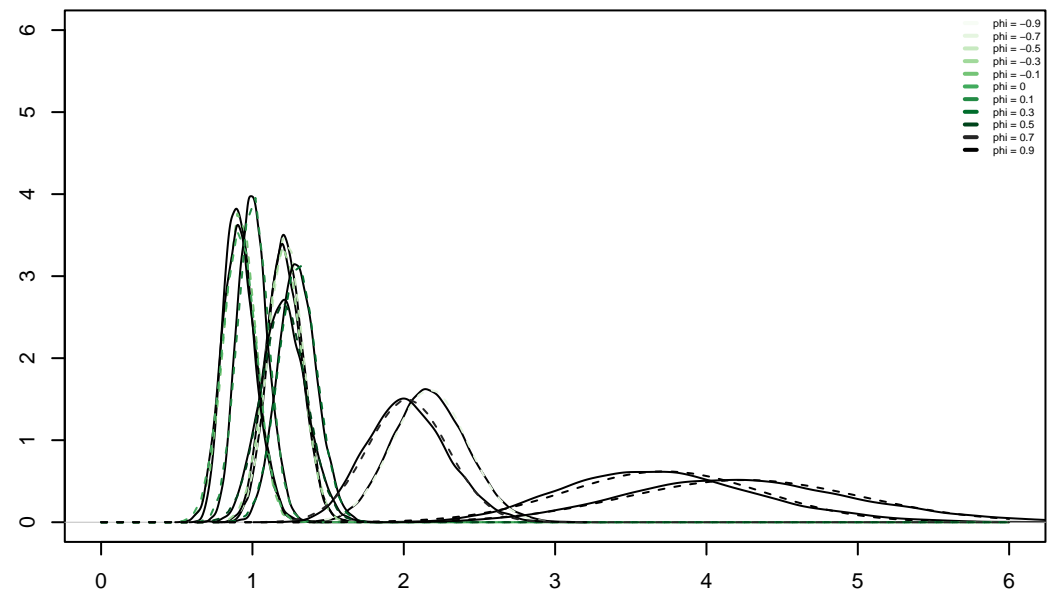
N = 10000 Bandwidth = 0.00585

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.006068

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.09185