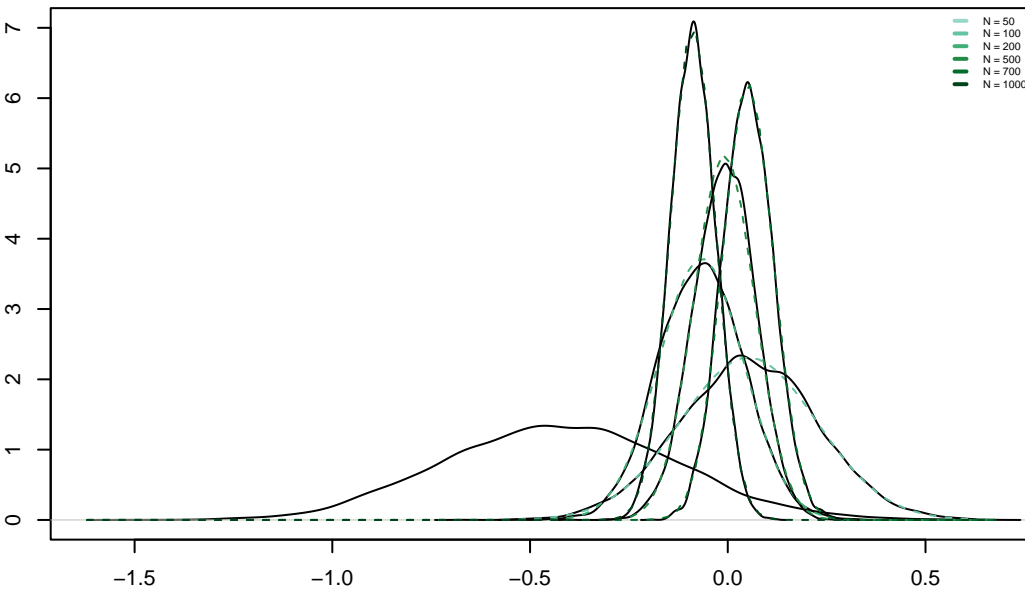


Moving Block Bootstrap – Simulated AR(1) model

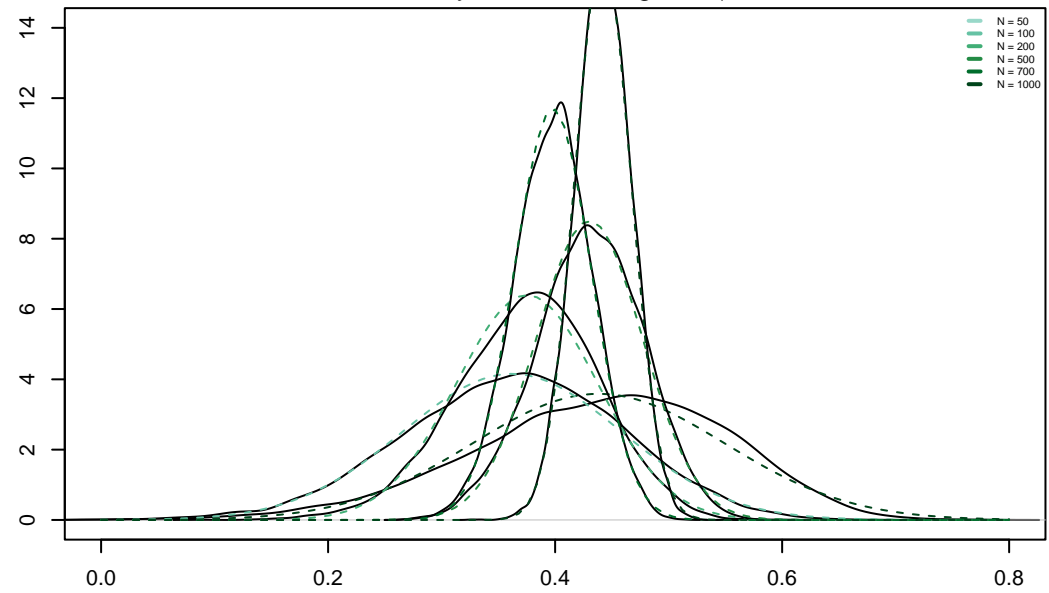
Estimated distribution across different sample sizes (N)

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



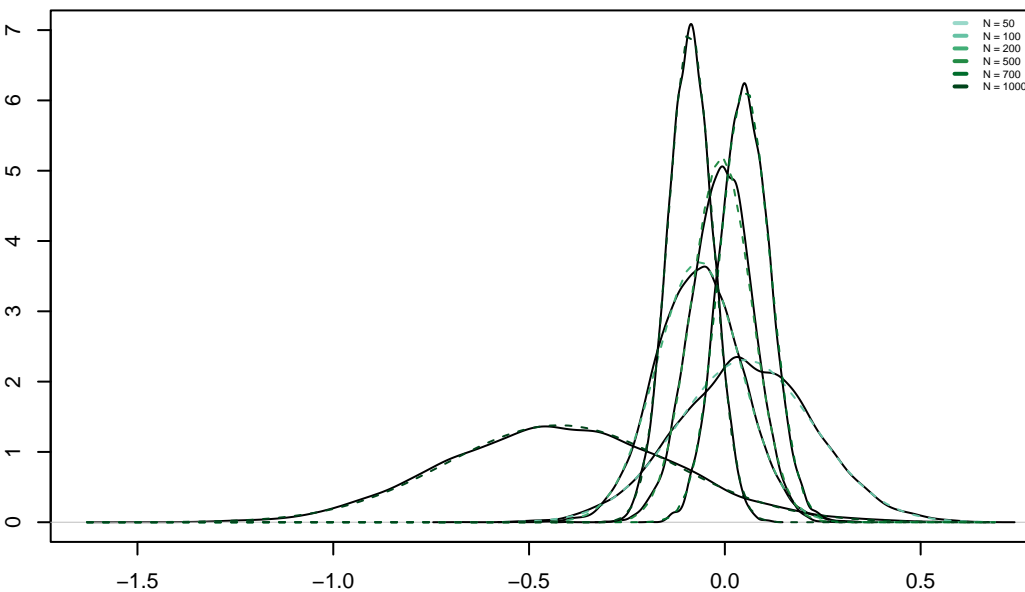
N = 10000 Bandwidth = 0.0413

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



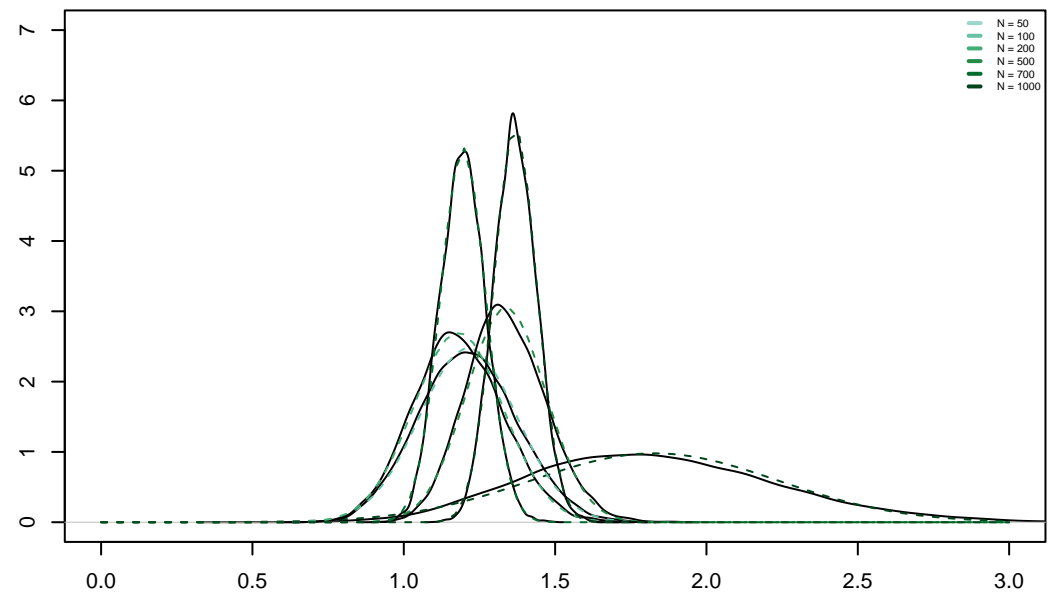
N = 10000 Bandwidth = 0.01586

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.04126

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.05807