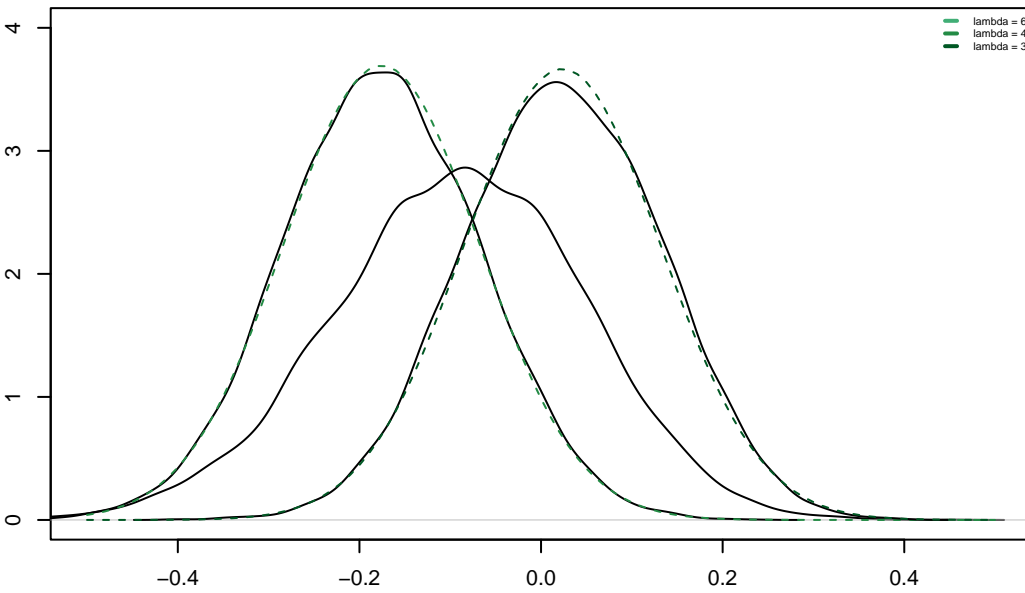


# Moving Block Bootstrap – Simulated AR(1) model

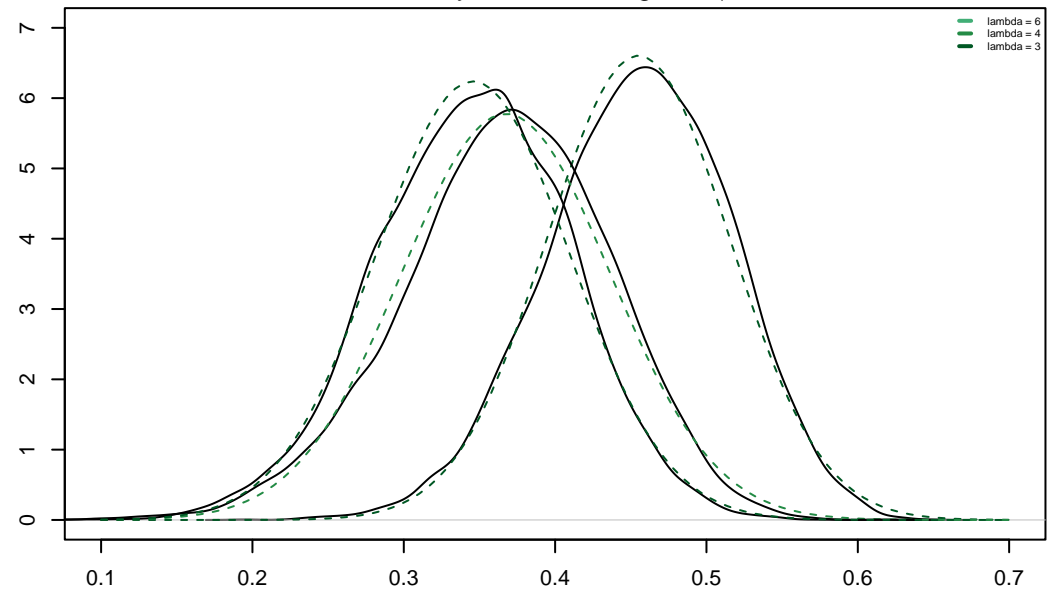
Estimated distribution across different block size (lambda)

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



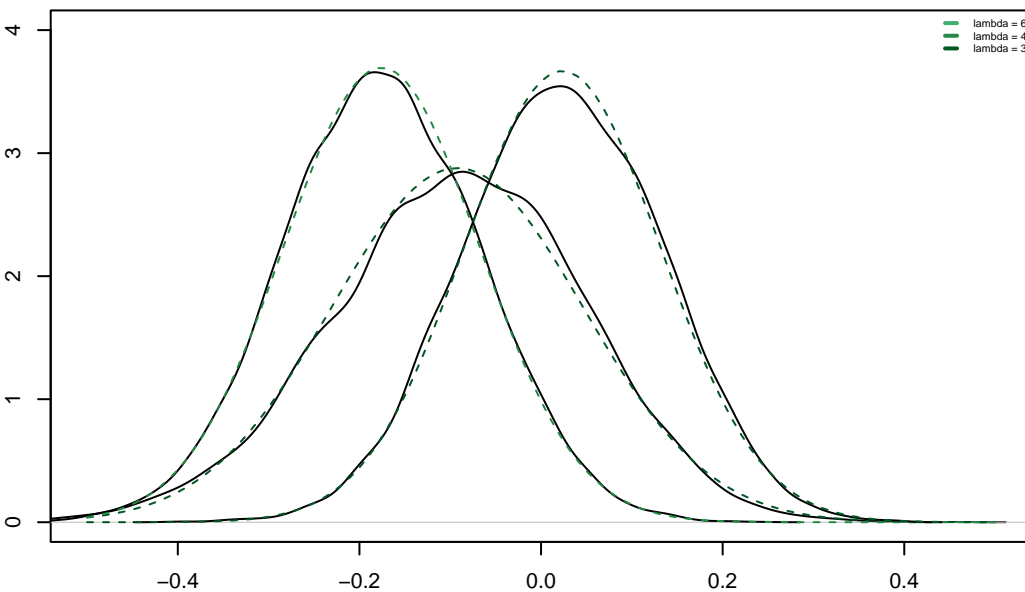
N = 10000 Bandwidth = 0.01975

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



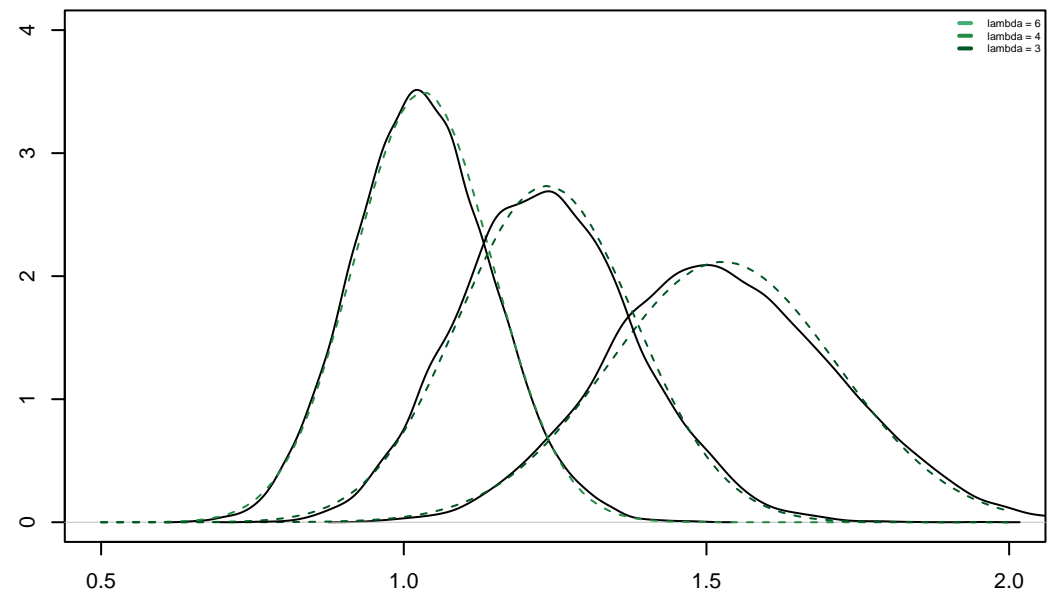
N = 10000 Bandwidth = 0.008616

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.0197

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.02689