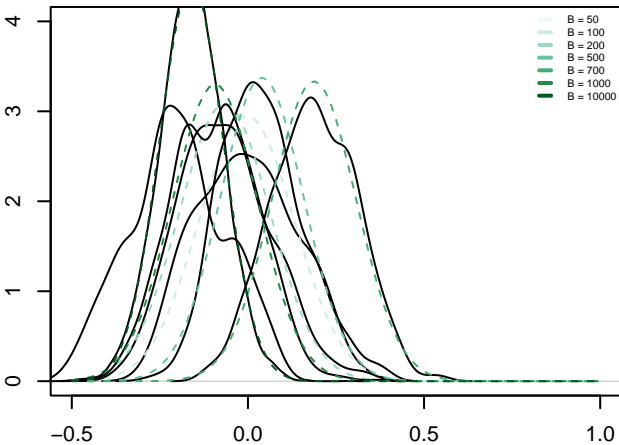


# Moving Block Bootstrap – Simulated AR(1) model

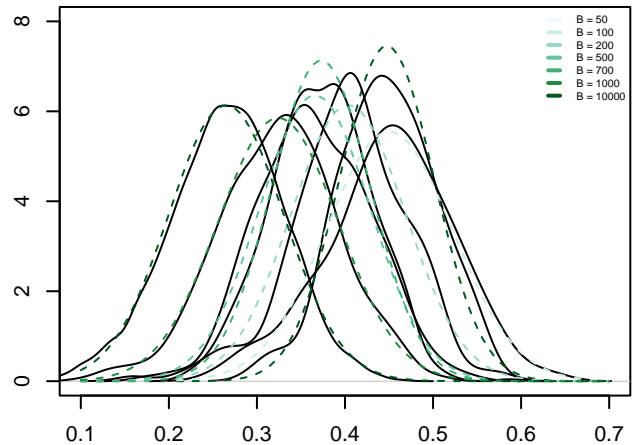
Estimated distribution across different number of draws (B)

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



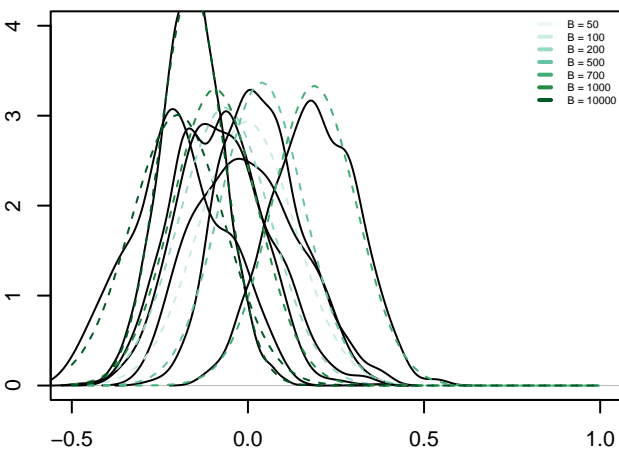
N = 50 Bandwidth = 0.04138

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



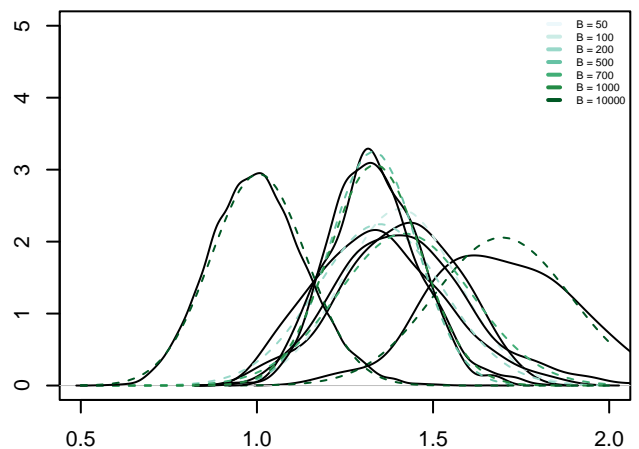
N = 50 Bandwidth = 0.02203

Density Estimate using MC, mean of y



N = 50 Bandwidth = 0.04661

Density Estimate using MC, variance of y



N = 50 Bandwidth = 0.07985