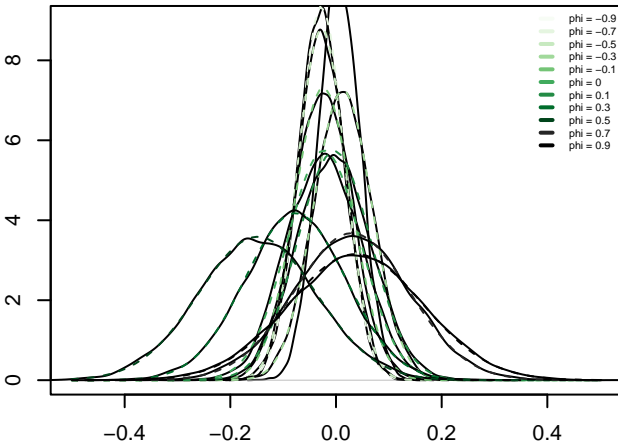


Moving Block Bootstrap – Simulated MA(1) model

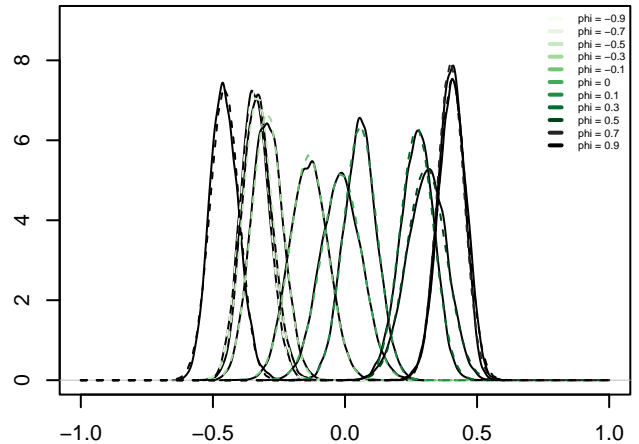
Estimated distribution across different AR coefficients(ϕ)

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



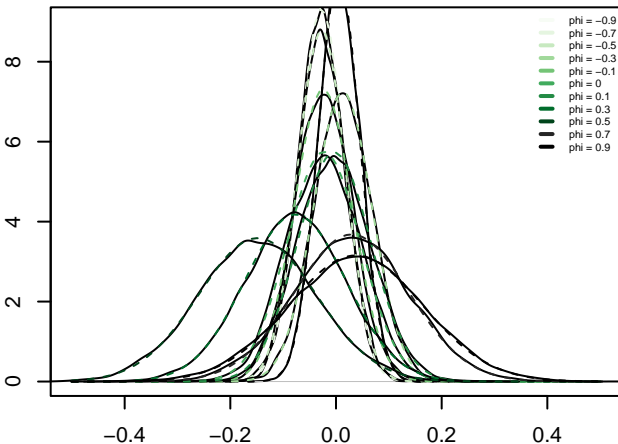
N = 10000 Bandwidth = 0.005584

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



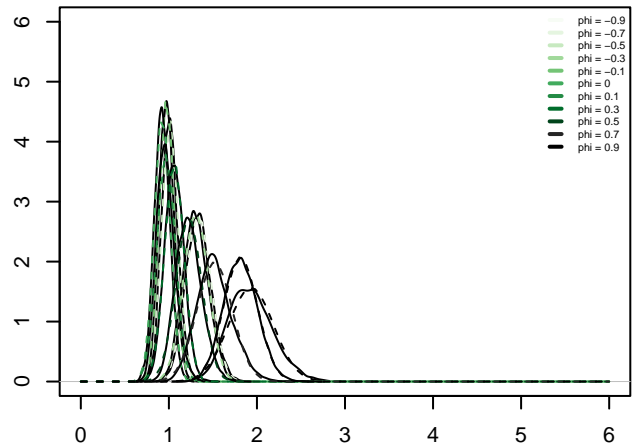
N = 10000 Bandwidth = 0.007735

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.005595

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.03634