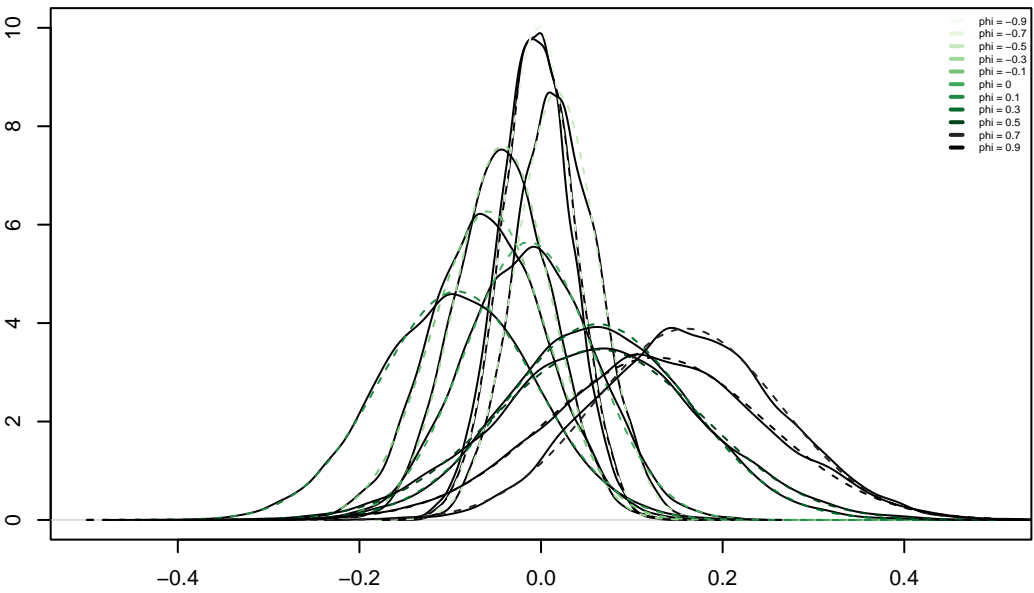# Moving Block Bootstrap – Simulated MA(1) model
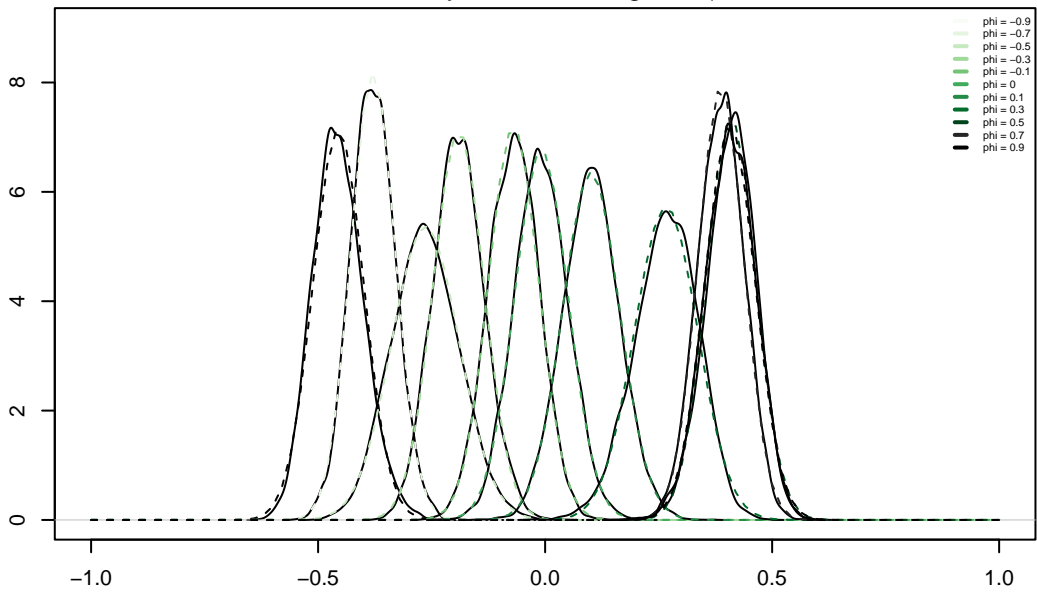
Estimated distribution across different AR coefficients(phi)

Density Estimate using MC, $\hat{\mu}$
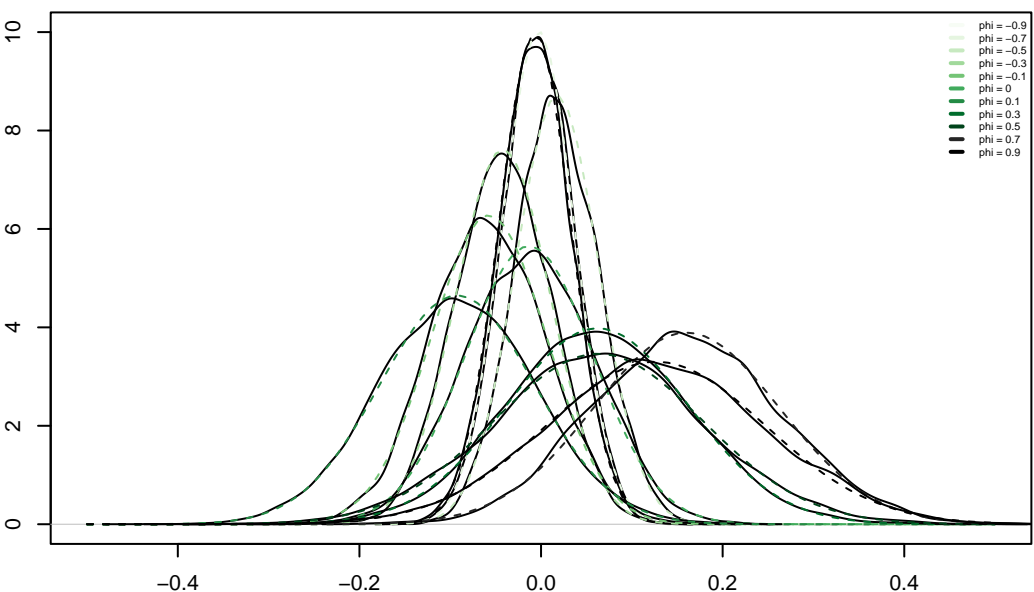
N = 10000   Bandwidth = 0.005634
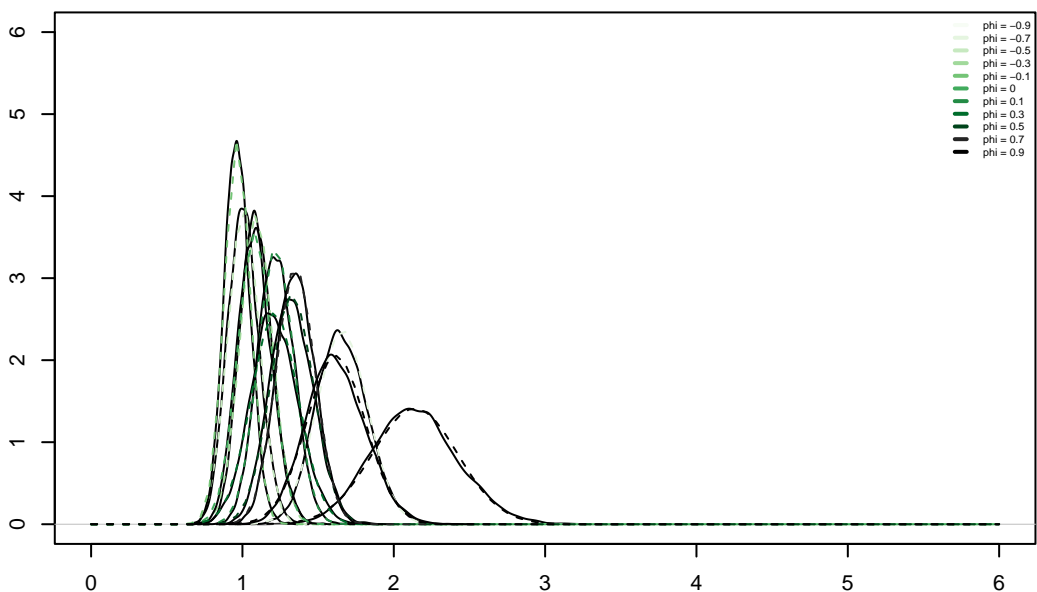
Density Estimate using MC, $\hat{\phi}$

N = 10000   Bandwidth = 0.007936

Density Estimate using MC, mean of y

N = 10000   Bandwidth = 0.005678

Density Estimate using MC, variance of y

N = 10000   Bandwidth = 0.04001