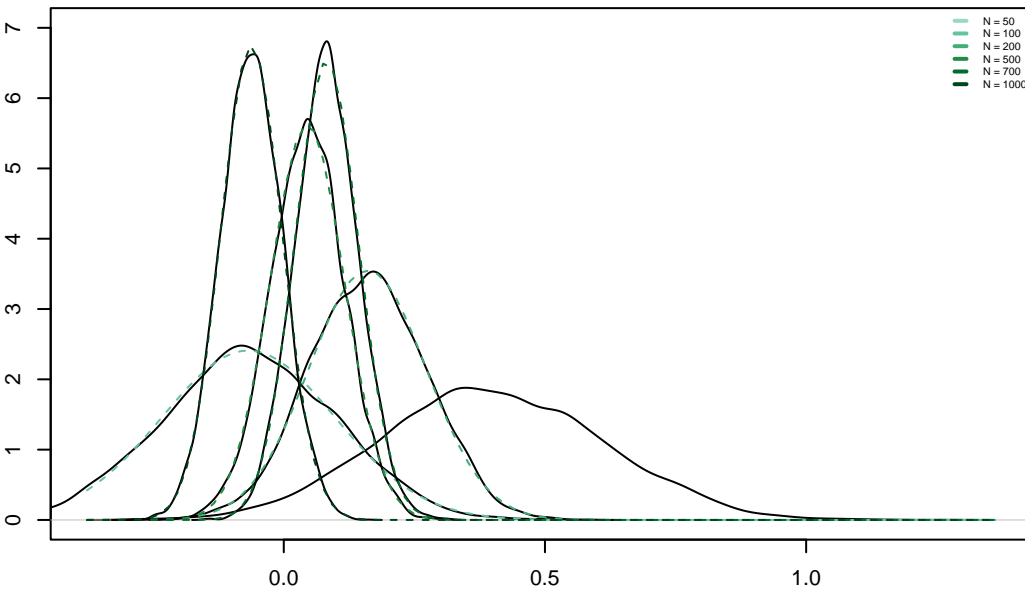


Moving Block Bootstrap – Simulated AR(1) model

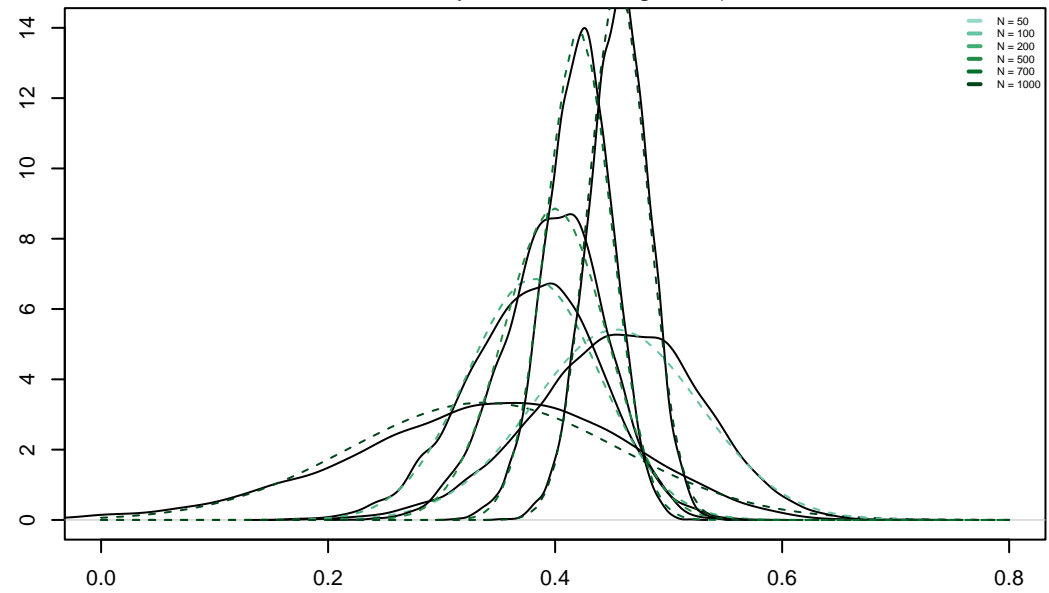
Estimated distribution across different sample sizes (N)

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



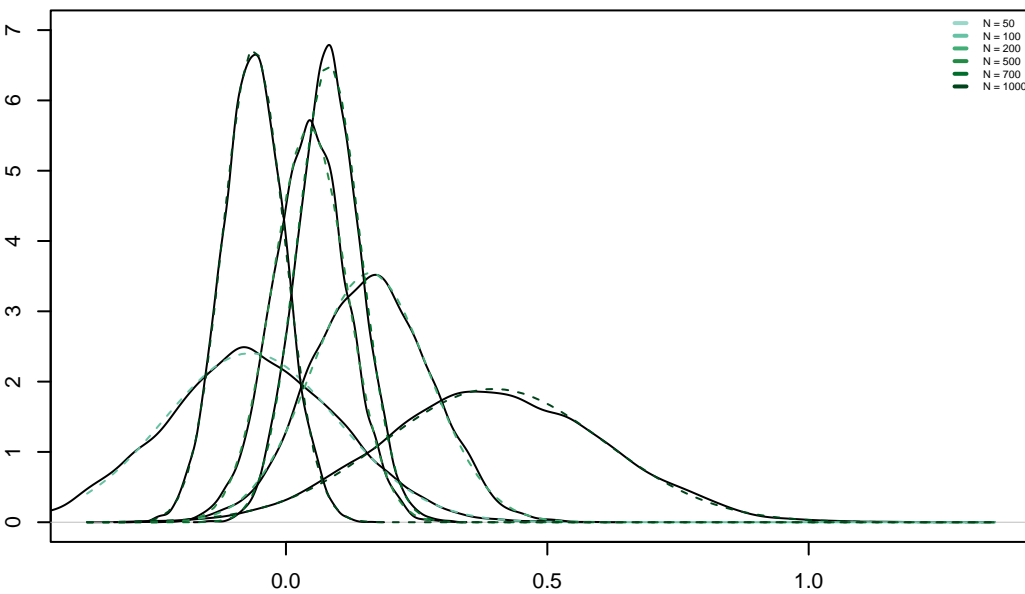
N = 10000 Bandwidth = 0.03001

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



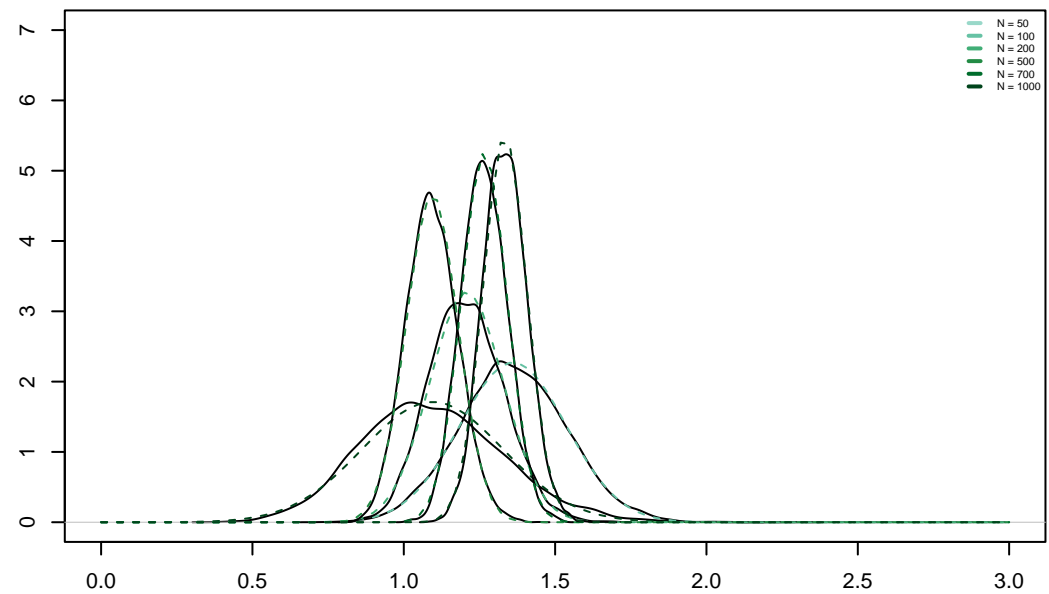
N = 10000 Bandwidth = 0.01705

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.03002

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.03325