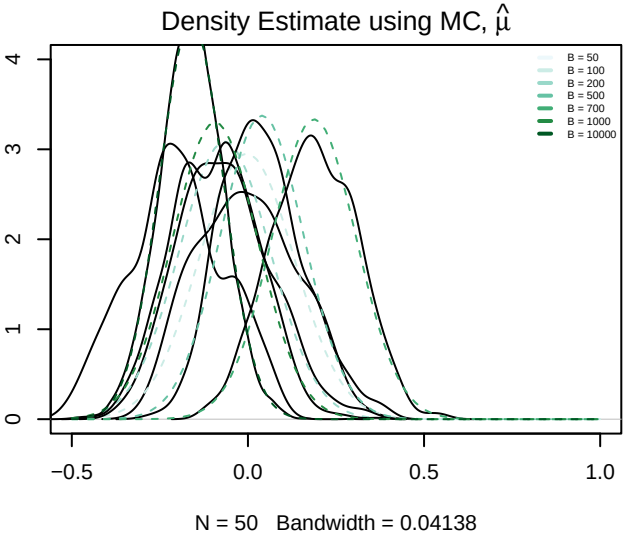
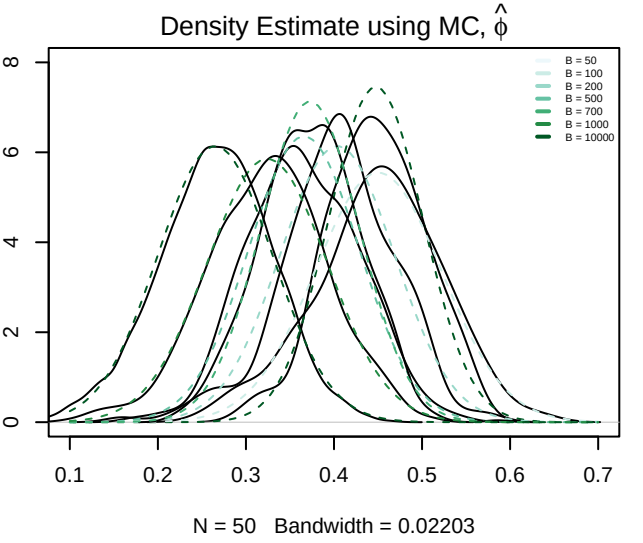
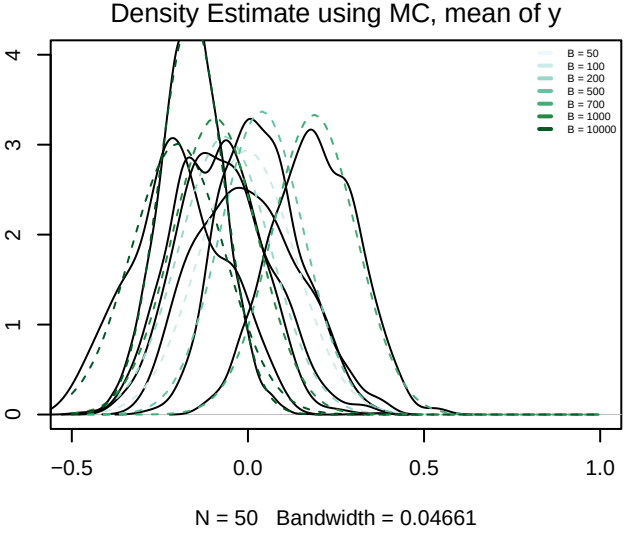
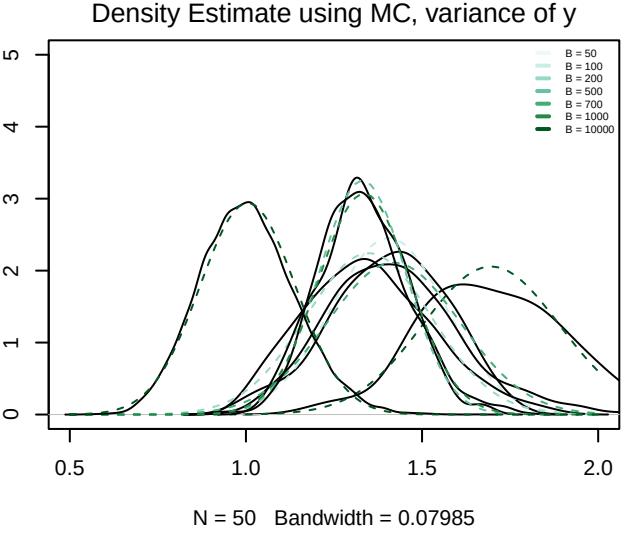
Moving Block Bootstrap − Simulated AR(1) model

Estimated distribution across different number of draws (B)