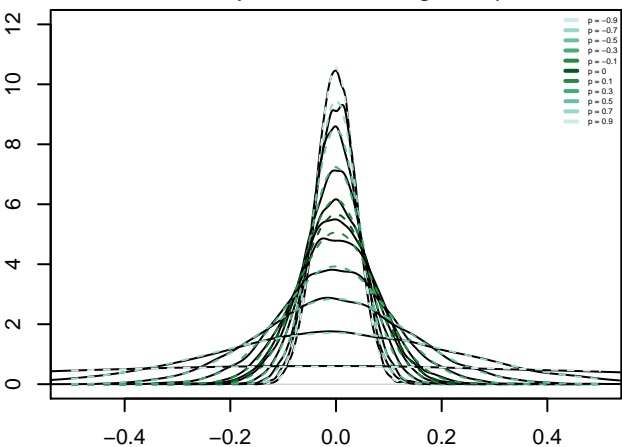


Monte Carlo simulation – Simulated AR(1) model

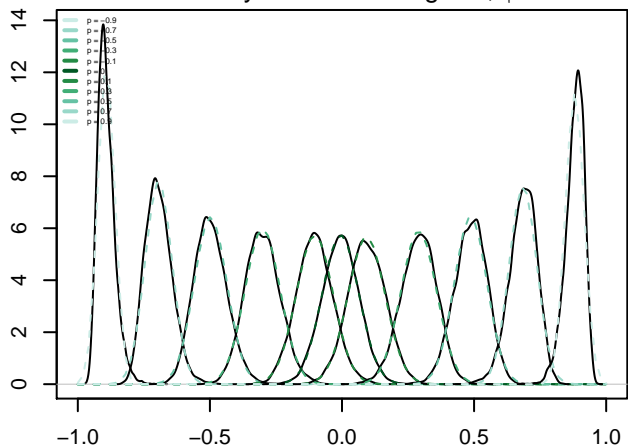
Estimated distribution across different AR(p) parameters

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



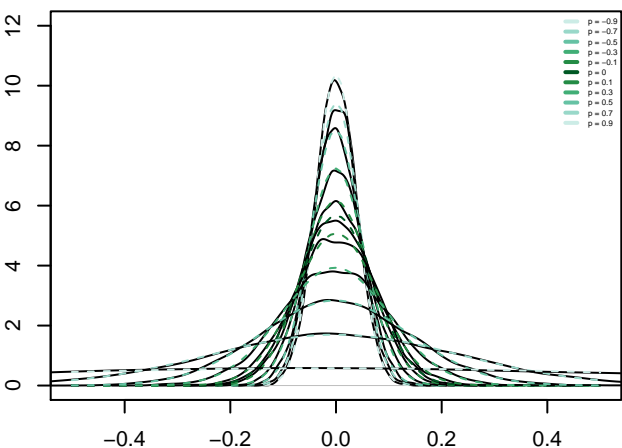
N = 10000 Bandwidth = 0.005372

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



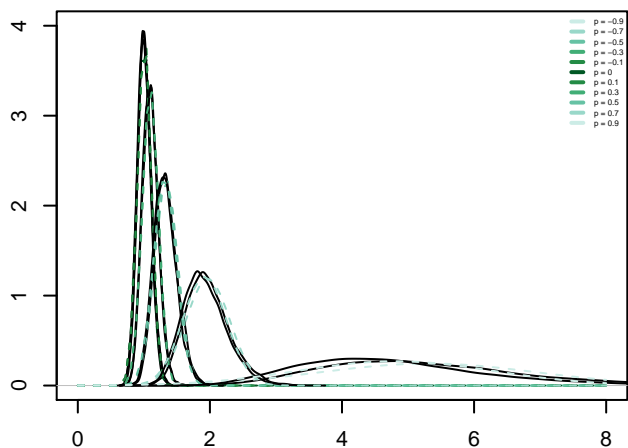
N = 10000 Bandwidth = 0.004448

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.005467

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.2171