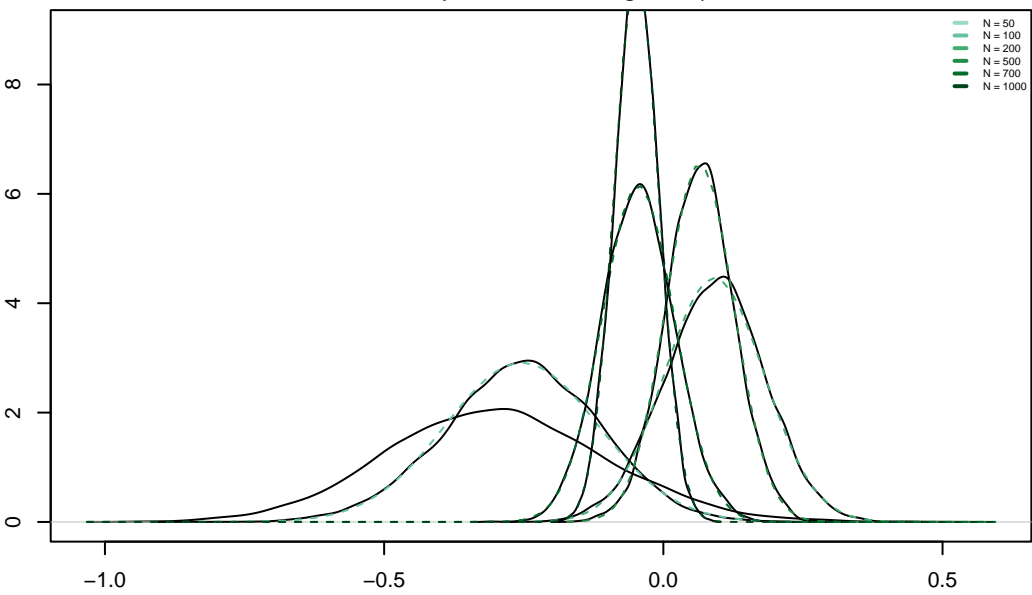


# Moving Block Bootstrap – Simulated MA(1) model

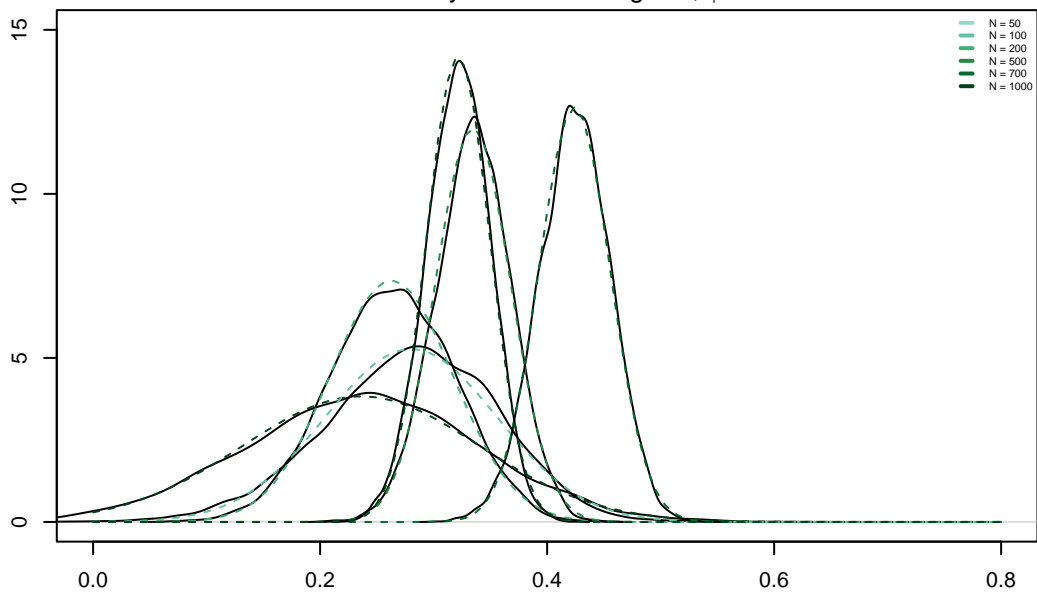
Estimated distribution across different sample sizes (N)

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



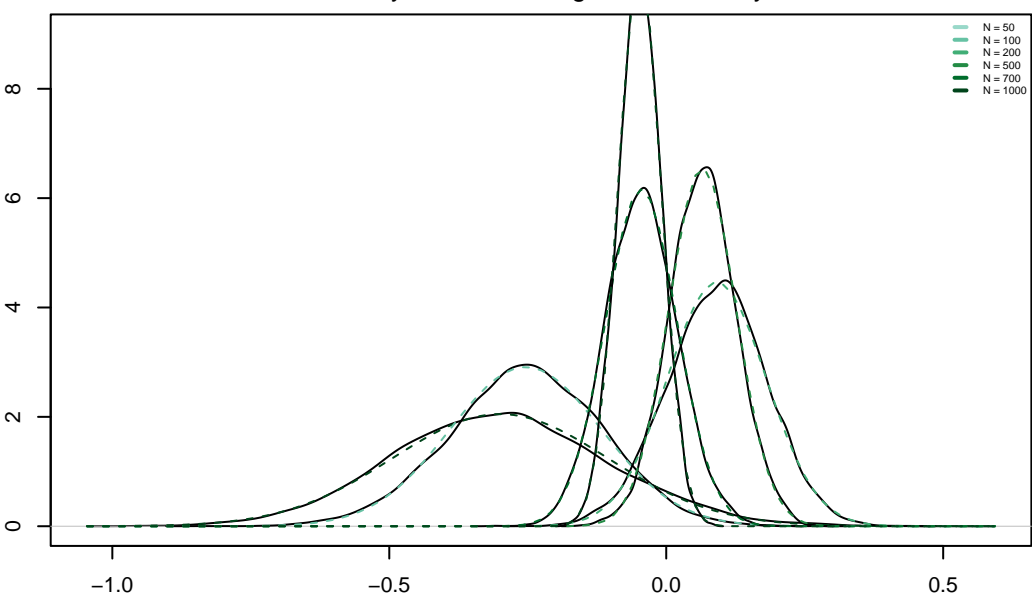
N = 10000 Bandwidth = 0.02779

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



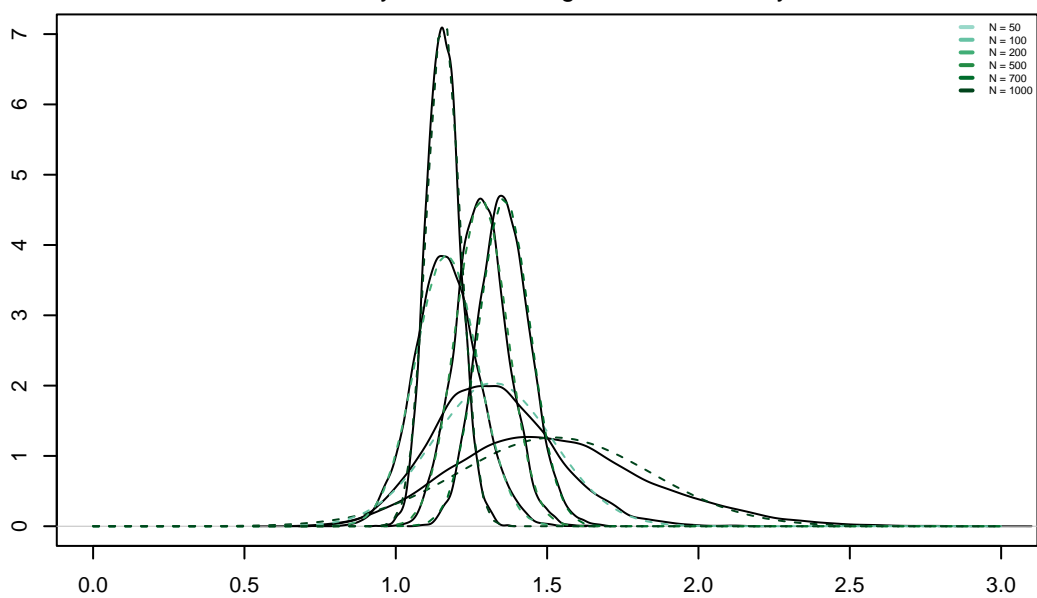
N = 10000 Bandwidth = 0.01469

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.02775

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.04448