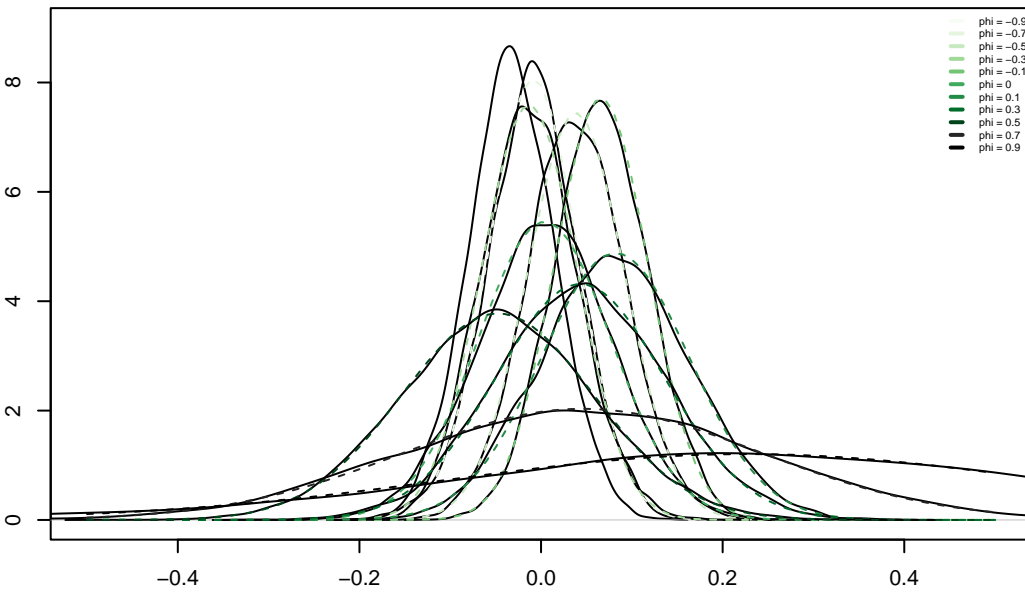


Moving Block Bootstrap – Simulated AR(1) model

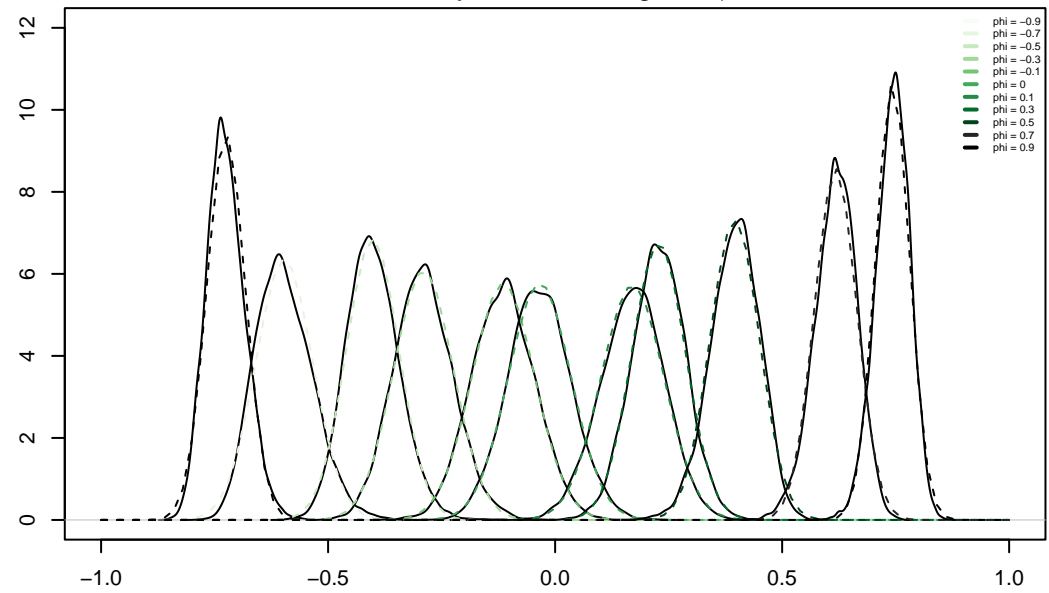
Estimated distribution across different AR coefficients(ϕ)

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



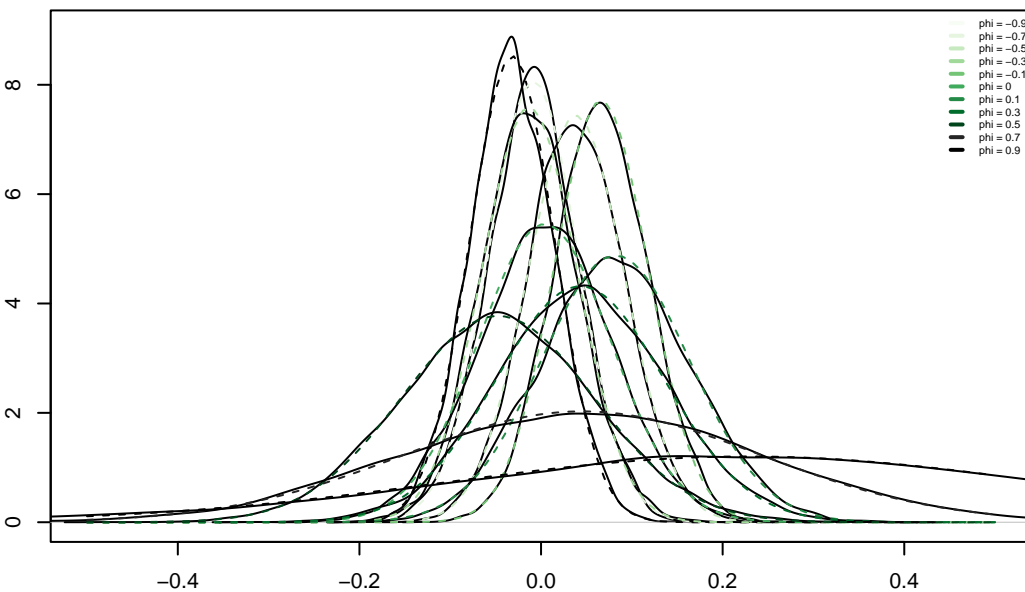
N = 10000 Bandwidth = 0.006702

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



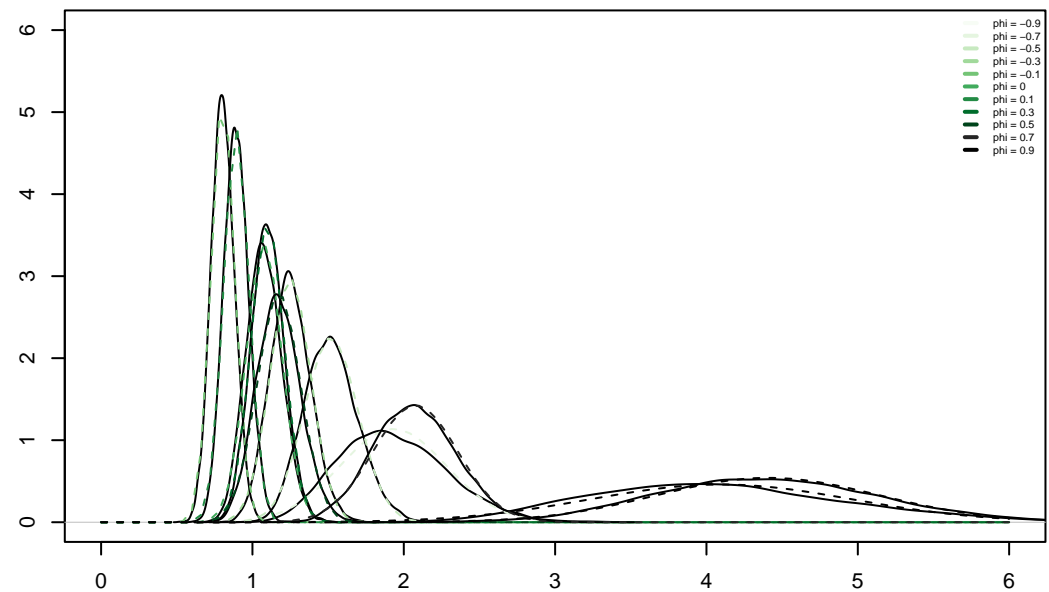
N = 10000 Bandwidth = 0.006047

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.006673

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.1234