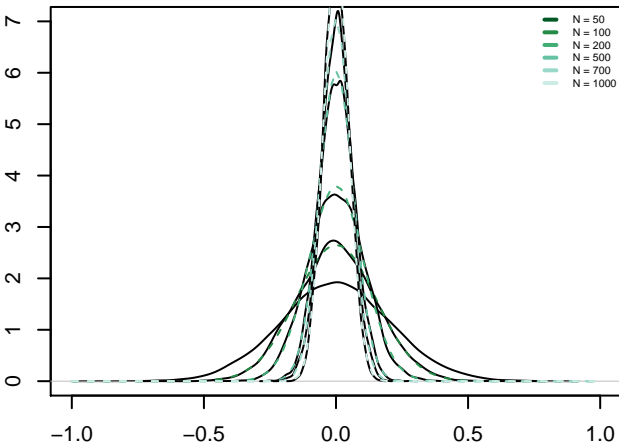


Monte Carlo simulation – Simulated MA(1) model

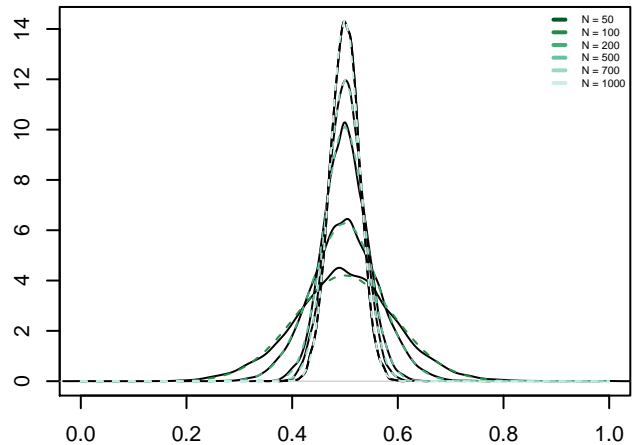
Estimated distribution across different sample sizes (N)

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



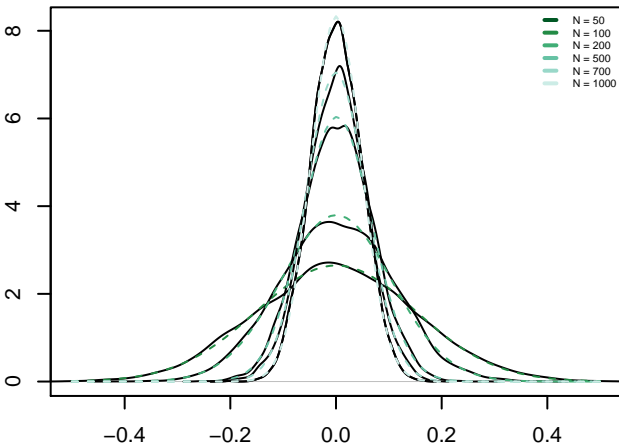
N = 10000 Bandwidth = 0.02961

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



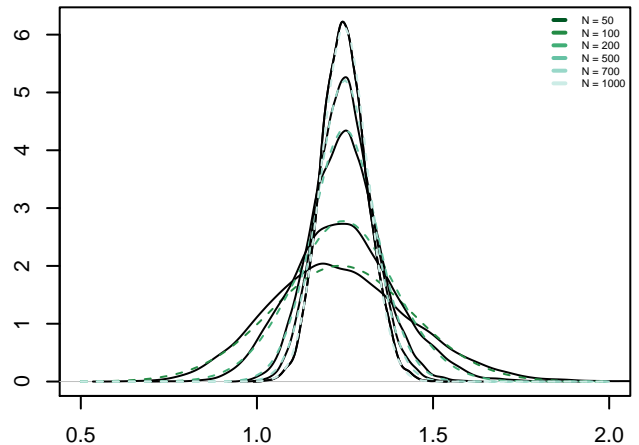
N = 10000 Bandwidth = 0.00394

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.006832

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.009214