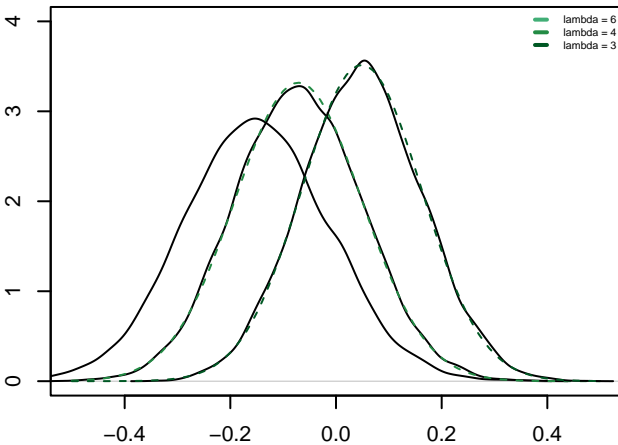


Moving Block Bootstrap – Simulated AR(1) model

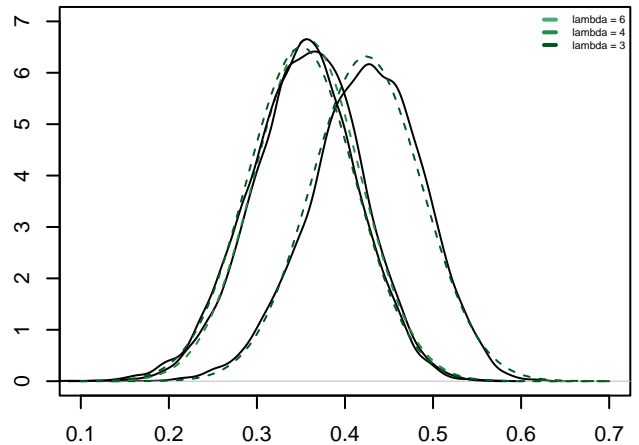
Estimated distribution across different block size (lambda)

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



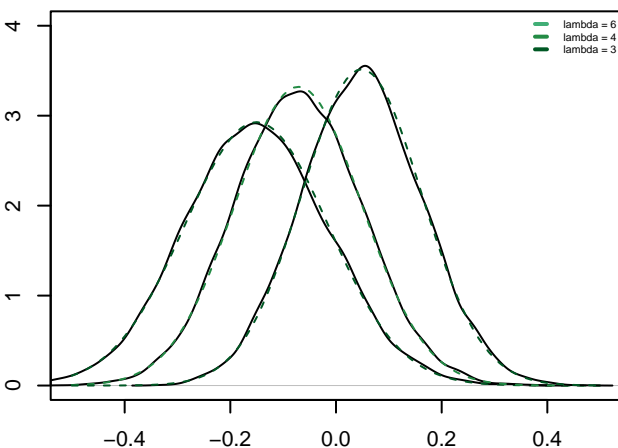
N = 10000 Bandwidth = 0.01936

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



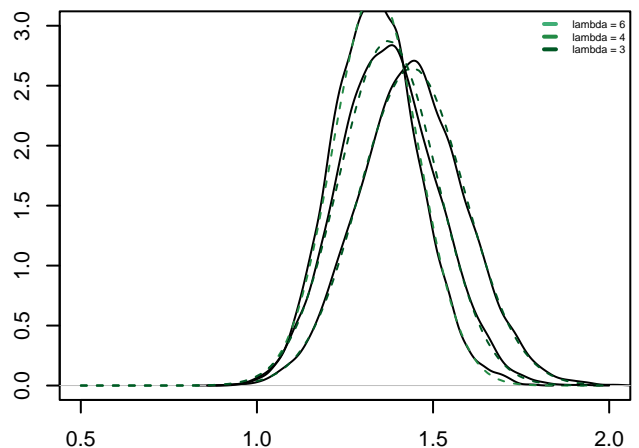
N = 10000 Bandwidth = 0.009005

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.01943

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.02148