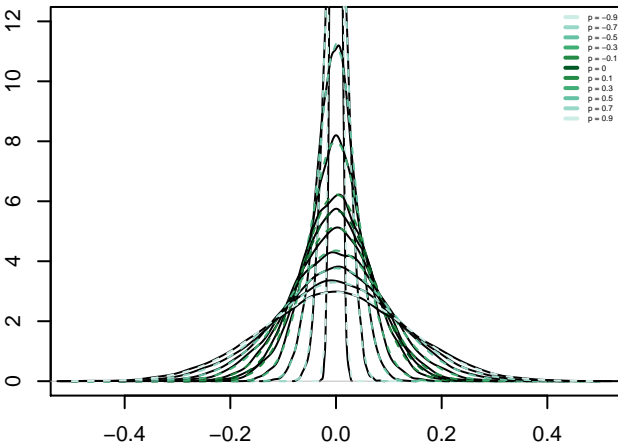


Monte Carlo simulation – Simulated MA(1) model

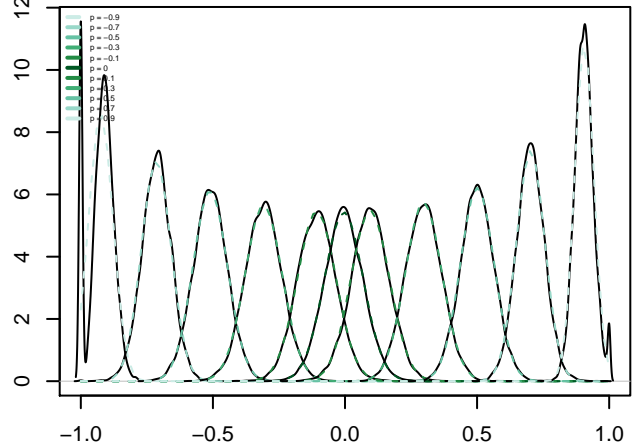
Estimated distribution across different MA(q) parameters

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



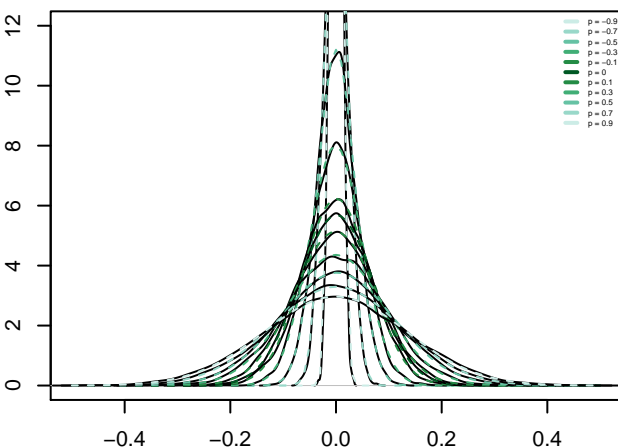
N = 10000 Bandwidth = 0.001067

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



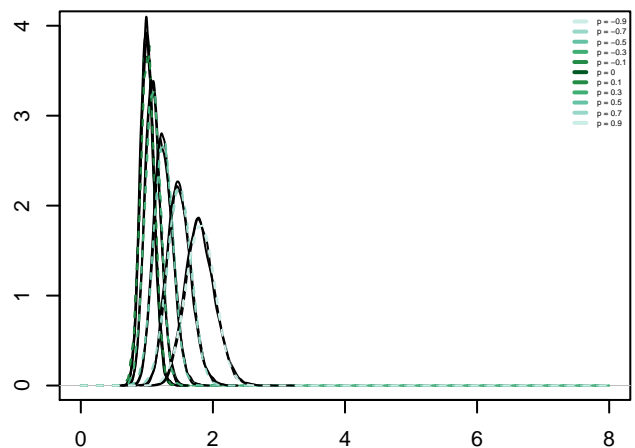
N = 10000 Bandwidth = 0.006307

Density Estimate using MC, mean of y



N = 10000 Bandwidth = 0.001402

Density Estimate using MC, variance of y



N = 10000 Bandwidth = 0.03119