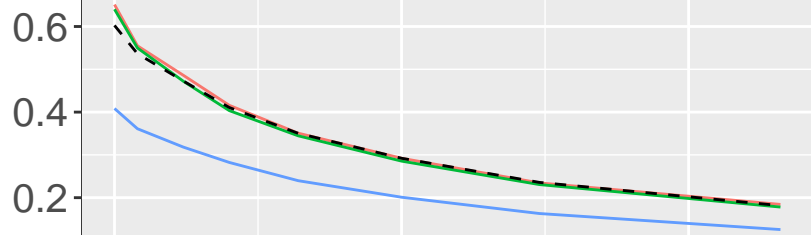


Bootstrapping the variance of the shape estimator (n = 1,000 fixed)

Variance * 100

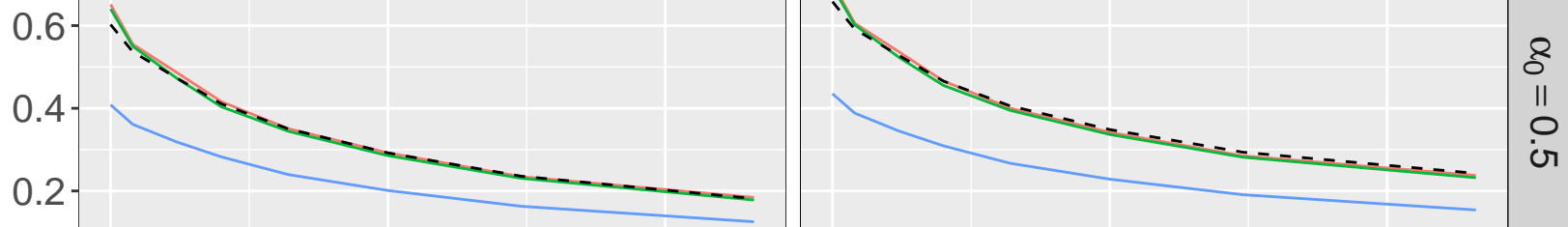
Pareto

i.i.d.

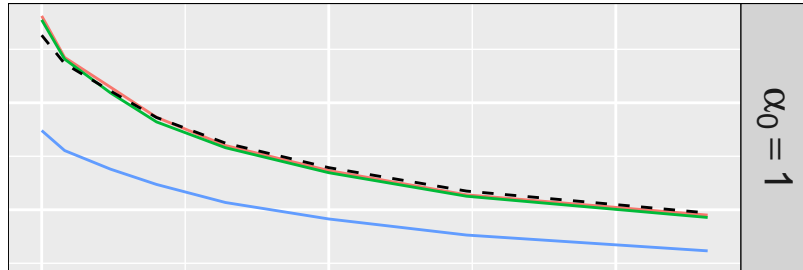
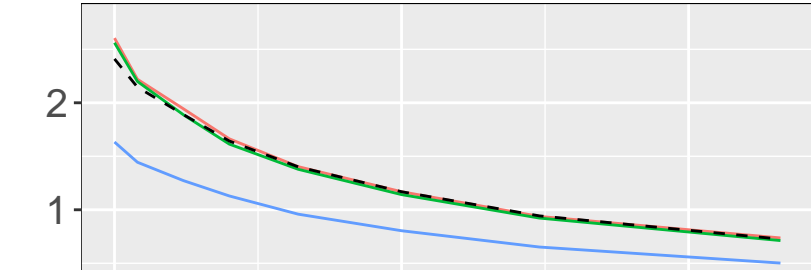


Pareto

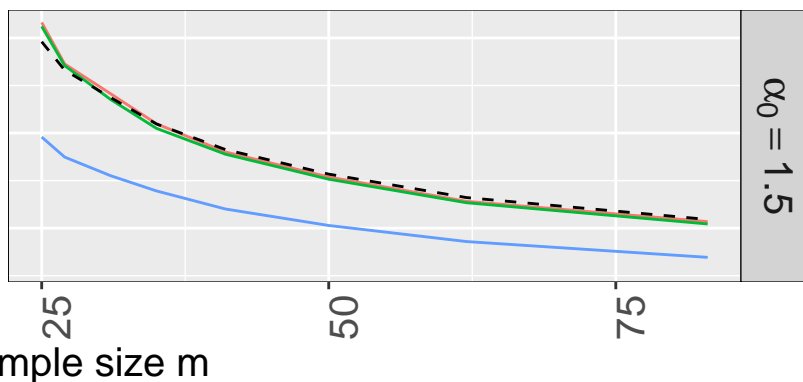
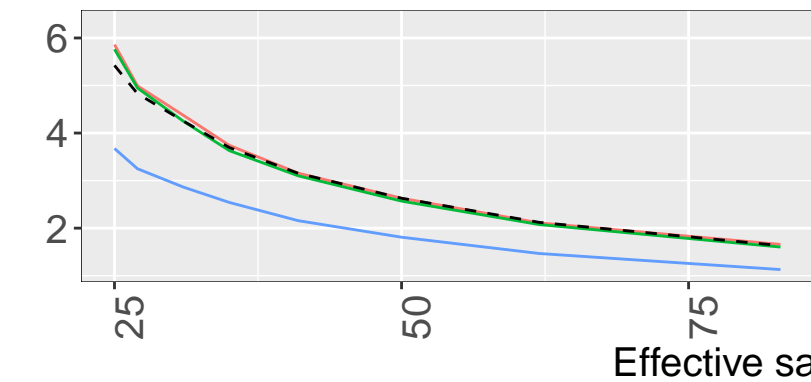
ARMAX 0.5



$\alpha_0 = 0.5$



$\alpha_0 = 1$



$\alpha_0 = 1.5$

Bootstrap

- cb(2)
- cb(3)
- sb

Effective sample size m