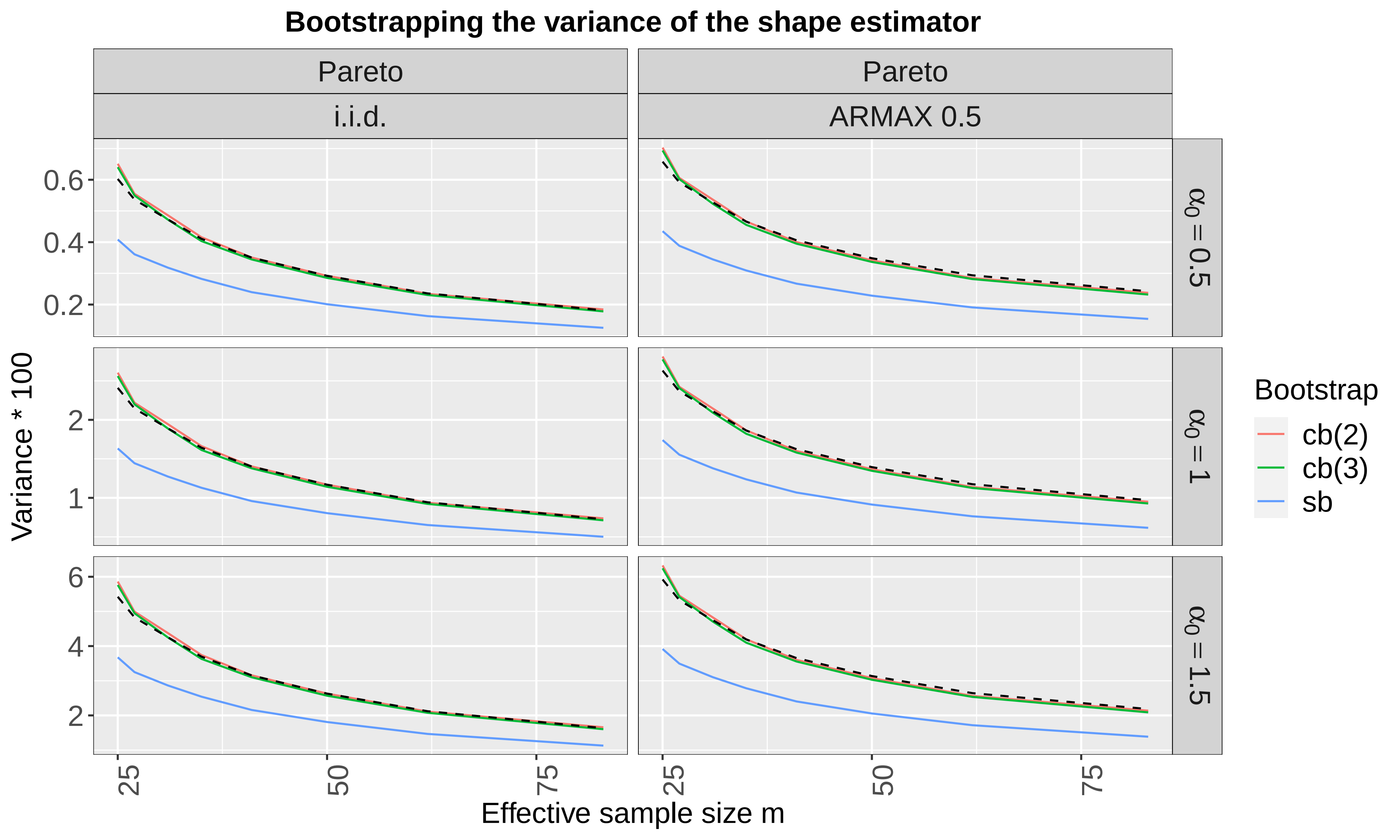

Bootstrapping the variance of the shape estimator
Pareto
i.i.d.
Pareto
ARMAX 0.5
α0 = 0.5
α0 = 1
α0 = 1.5
Variance * 100
0.2
0.4
0.6
1
2
2
4
6
25
50
75
Effective sample size m
Bootstrap
cb(2)
cb(3)
sb