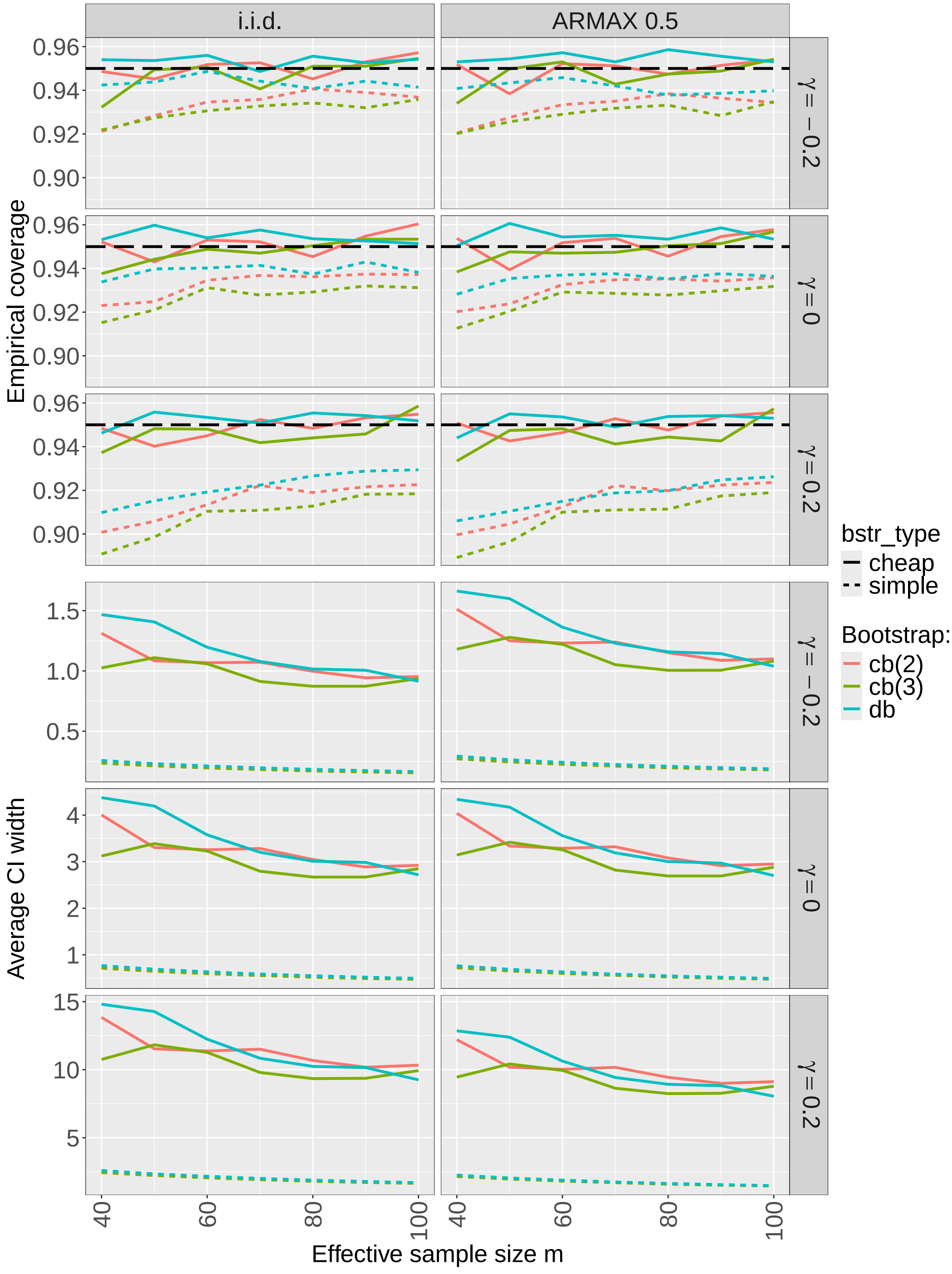
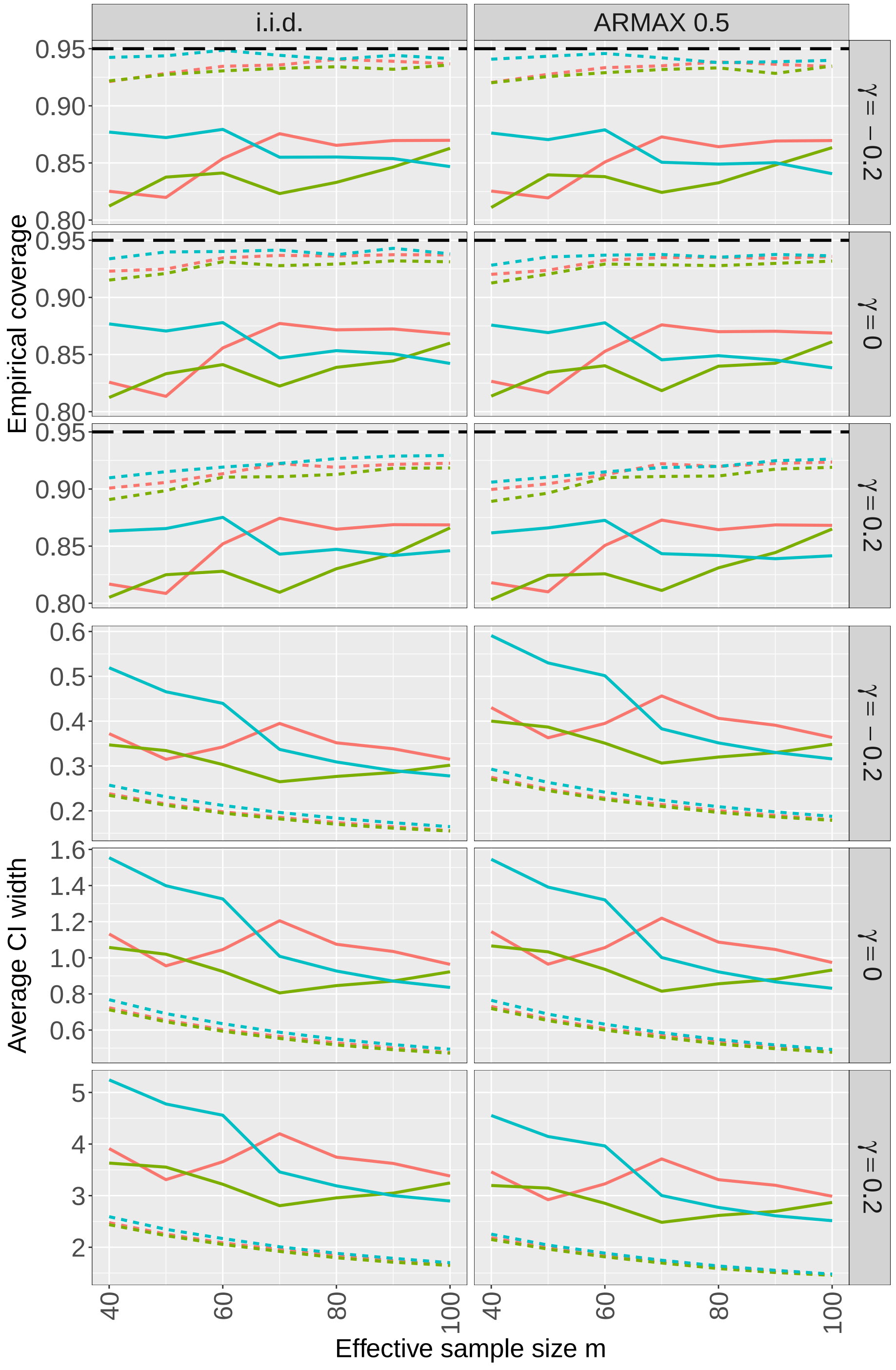
Comparison: Simple and Cheap (B= 1) Bootstrap CIs



Comparison: Simple and Cheap (B= 2) Bootstrap CIs



Comparison: Simple and Cheap (B= 5) Bootstrap CIs

i.i.d. | ARMAX 0.5

$\gamma = -0.2$ | $\gamma = 0$ | $\gamma = 0.2$

Empirical coverage

0.95 0.90 0.85 0.80 0.75 0.70

Average CI width

0.30 0.25 0.20 0.15

0.7 0.6 0.5

2.4 2.0 1.6

40 60 80 100

Effective sample size m

bstr_type
- cheap
- simple

Bootstrap:
- cb(2)
- cb(3)
- db

Comparison: Simple and Cheap (B= 10) Bootstrap CIs

i.i.d. | ARMAX 0.5

$\gamma = -0.2$ | $\gamma = 0$ | $\gamma = 0.2$

Empirical coverage

Average CI width

Effective sample size m

bstr_type
cheap
simple

Bootstrap:
cb(2)
cb(3)
db

Comparison: Simple and Cheap (B= 20) Bootstrap CIs

i.i.d. | ARMAX 0.5

$\gamma = -0.2$ | $\gamma = 0$ | $\gamma = 0.2$

Empirical coverage

Average CI width

Effective sample size m

bstr_type
cheap
simple

Bootstrap:
cb(2)
cb(3)
db