



Cheap Bootstrap Cls: B = 5 i.i.d. ARMAX 0.5 0.96 0.95 **∀** || 0.94 0.2 0.93 0.92 Empirical coverage 0.96-0.096-**∀** 0 0.96 0.95 $\gamma = 0.2$ 0.94 0.93 0.92 Bootstrap: 1.15 cb(2) cb(3) db 1.10 **~** ∥ 1.05 0.2 1.00 0.95 $\gamma = 0$ 1.10 **∀**∥ 1.05 0.2 1.00 0.95 100-40 09 80 40 100 09 80 Effective sample size m



