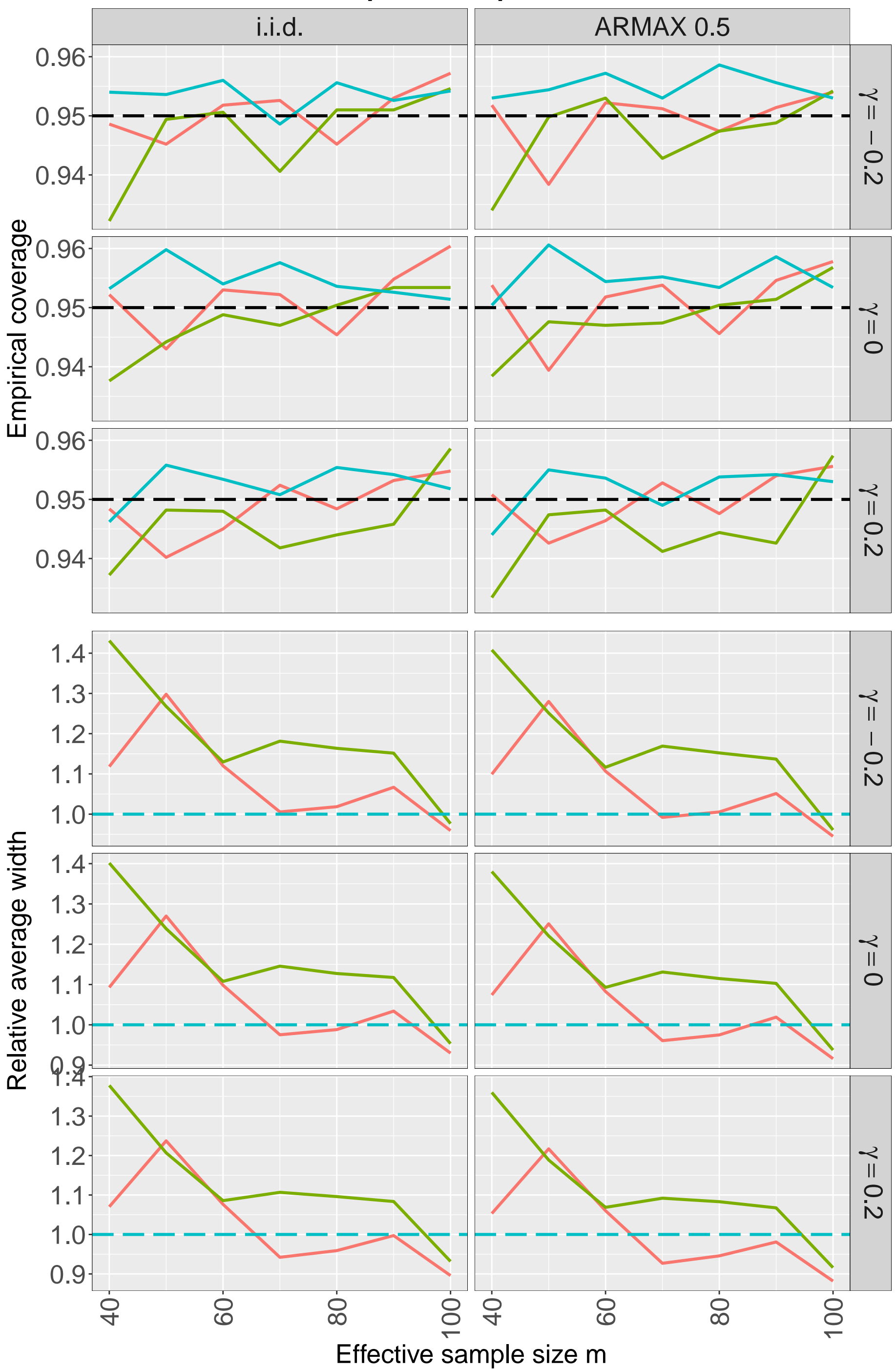
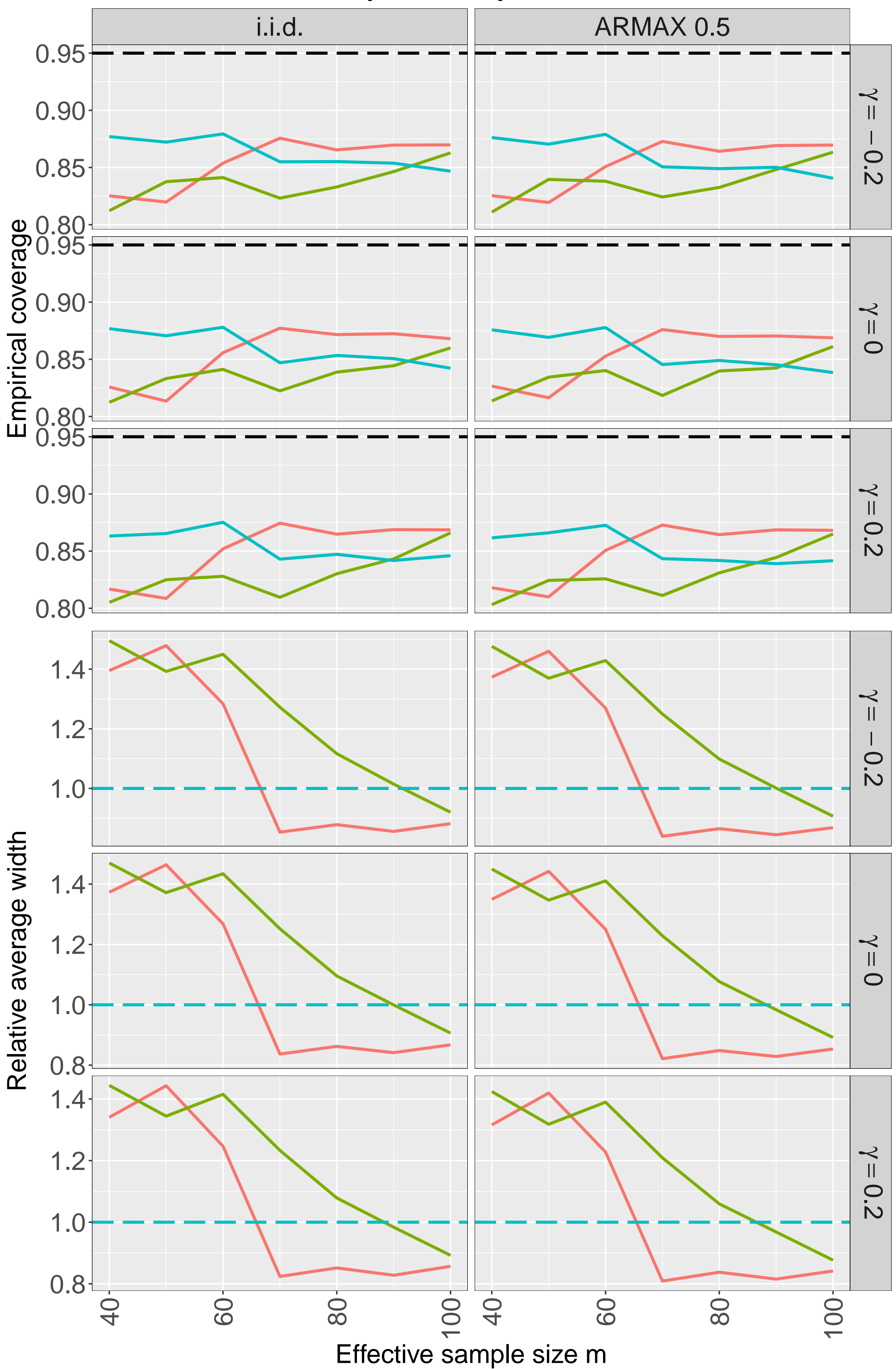


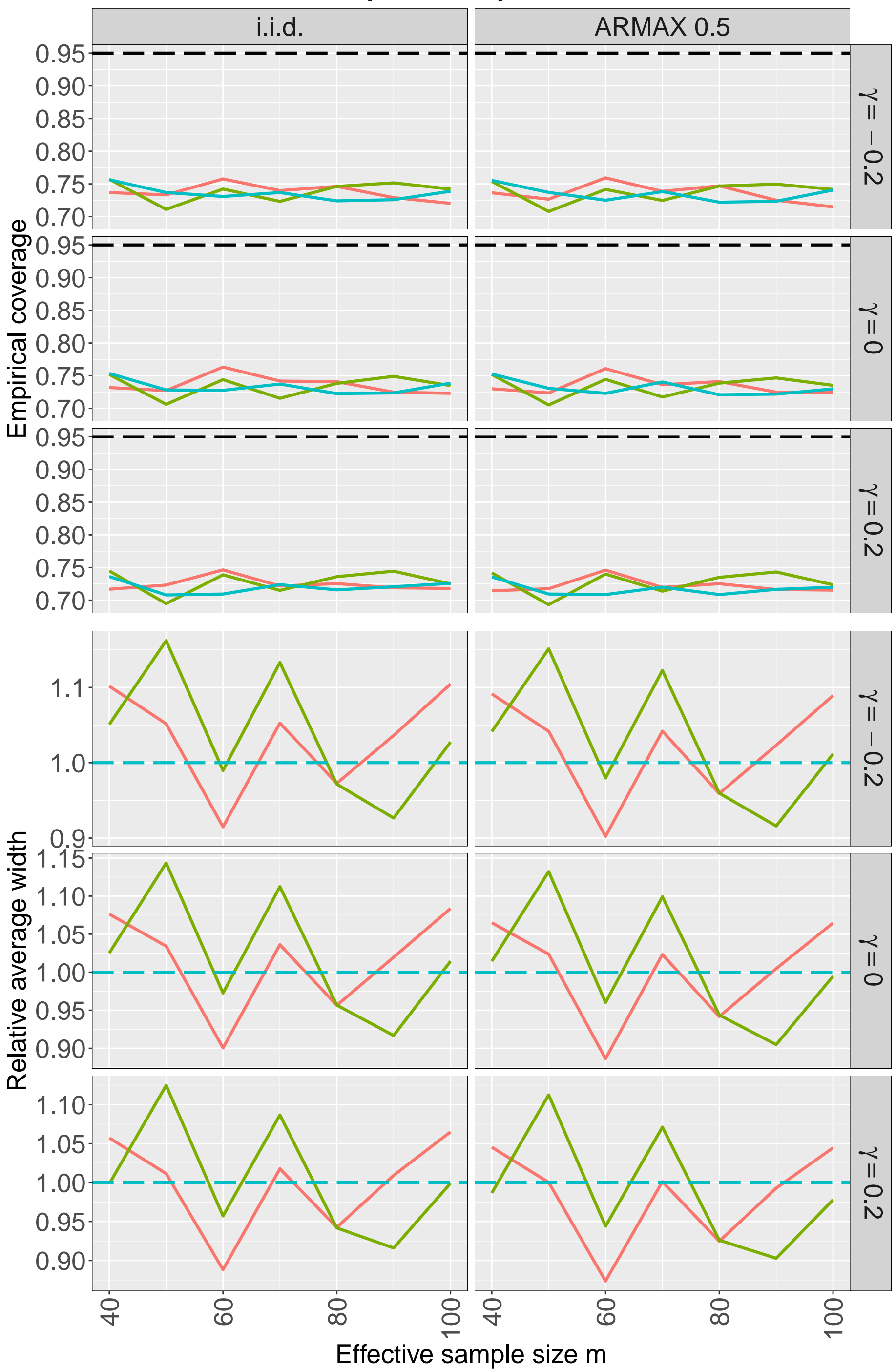
Cheap Bootstrap Cls: B = 1



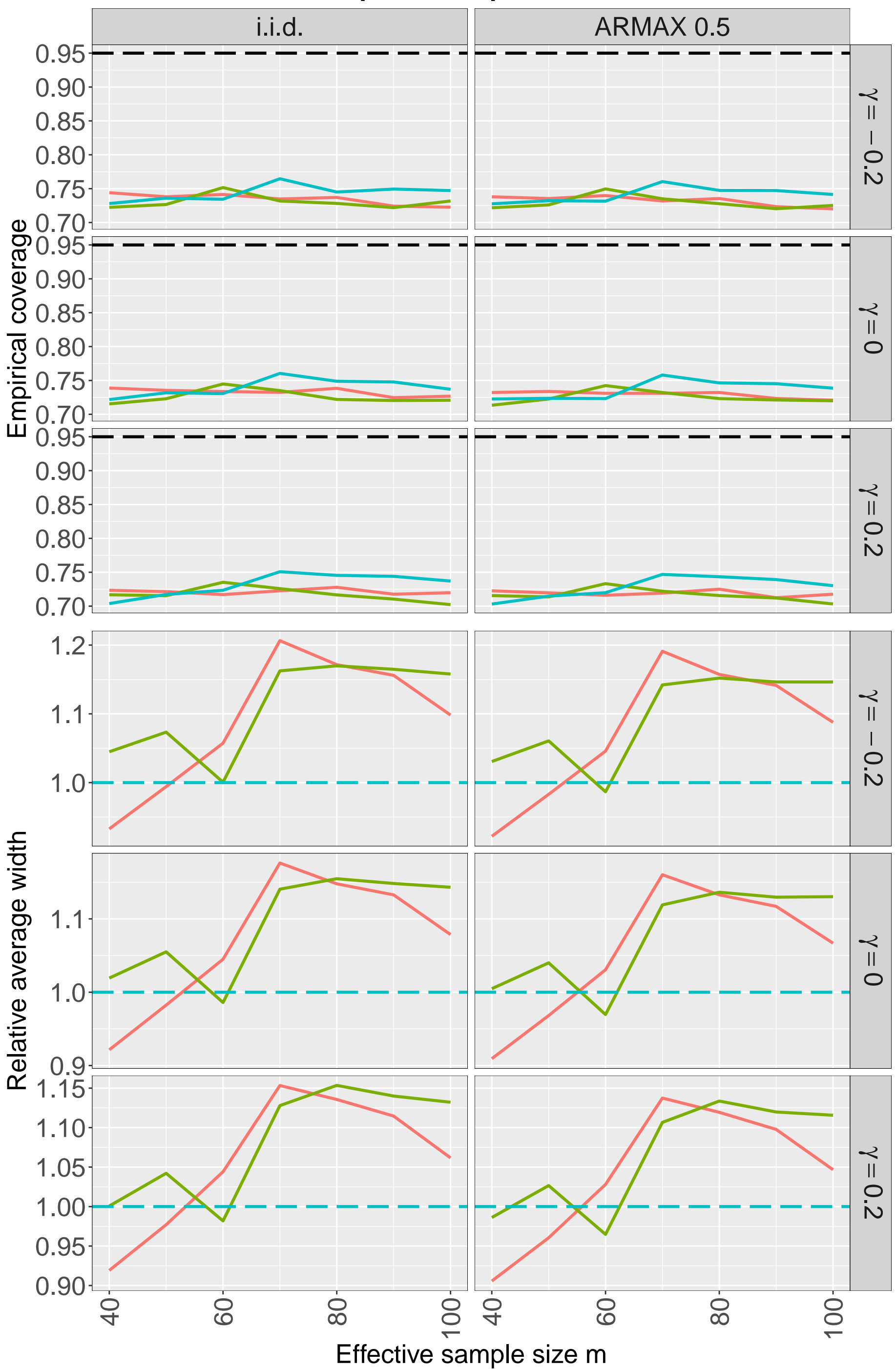
Cheap Bootstrap Cls: B = 2



Cheap Bootstrap Cls: B = 5



Cheap Bootstrap Cls: B = 10



Cheap Bootstrap Cls: B = 20

Empirical coverage

Relative average width

i.i.d.

ARMAX 0.5

$\gamma = -0.2$

$\gamma = 0$

$\gamma = 0.2$

Bootstrap:

cb(2)
cb(3)
db

$\gamma = -0.2$

$\gamma = 0$

$\gamma = 0.2$

Effective sample size m

