

Comparison: Simple and Cheap (B= 2) Bootstrap CIs i.i.d. ARMAX 0.5 0.95 **~** ∥ 0.90 0.85 **~**∥ 0.90 **∀**= 0.2 0.85 bstr_type 0.80 cheapsimple 0.6 0.5 Bootstrap: **~** ∥ cb(2) cb(3) db 0.4 0.2 0.3 0.2 1.6 Average CI width 1.4 1.2 **∠** | 1.0 8.0 0.6 5 4 **4** 0.2 3 2 Effective sample size m 80 80 100-09 09

Comparison: Simple and Cheap (B= 5) Bootstrap CIs i.i.d. ARMAX 0.5 0.95 0.90 **~**∥ 0.85 08.0 **N** 0.75 Empirical coverage 0.70-0.80-0.80-0.70-0.70-0.70-0.95-**~**∥ 0.90 γ = 0.85 0.2 0.80 0.75 bstr_type 0.70 cheapsimple 0.30 Bootstrap: 0.25 **~** ∥ cb(2) cb(3) db 0.20 0.2 0.15 Average CI width 0.7 **∠** | 0.6 0.5 2.4 **∀**∥ 2.0 0.2 1.6 Effective sample size m 80 09 09 40 80

Comparison: Simple and Cheap (B= 10) Bootstrap CIs i.i.d. ARMAX 0.5 0.95 0.90 **~** ∥ 0.85 0.80 . N 0.75 Empirical coverage 0.70-0.80-0.80-0.70-0.70-0.70-0.95-**∀** = 0.90 γ = 0.85 0.80 0.75 bstr_type 0.70 cheapsimple 0.30 Bootstrap: 0.25 **~** ∥ cb(2) cb(3) db 0.20 0.2 0.15 Average CI width 0.7 **∠** | 0.6 0.5 2.4 **∀** 2.0 1.6 Effective sample size m 80 09 09 80

Comparison: Simple and Cheap (B= 20) Bootstrap CIs i.i.d. ARMAX 0.5 0.9 **~** ∥ 8.0 0 **i**2 0.7 Empirical coverage 0.9 **~**∥ 0.8 0.7 0.9 **∀** | 0.2 8.0 bstr_type 0.7 cheapsimple 0.30 Bootstrap: 0.25 **~** ∥ cb(2) cb(3) db 0.20 0.2 0.15 Average CI width 0.7 **∀** = 0.6 0.5 0.4 2.4 **∀** || 2.0 1.6 1.2 Effective sample size m -09 80--09 80