

Comparison: Simple and Cheap (B= 2) Bootstrap CIs ARMAX 0.5 i.i.d. 0.96 **∀**∥ 0.94 0.92 0.2 0.90 **~** ∥ 0.96 0.94 **7** = 0.2 0.92 bstr\_type 0.90 cheapsimple 0.6 Bootstrap: 0.5 **~** ∥ cb(2) cb(3) db 0.4 0.2 0.3 0.2 γ = 5 **γ**= 3 2 Effective sample size m 80 100-09 80 09

Comparison: Simple and Cheap (B= 5) Bootstrap CIs ARMAX 0.5 i.i.d. 0.96 0.94 **∀** || 0.92 0 . N 0.90 Empirical coverage 196.0 196.0 196.0 196.0 **~** ∥ 0.94 **∀** = 0.2 0.92 0.90 bstr\_type cheapsimple 0.40 0.35 Bootstrap: **~** ∥ 0.30 cb(2) cb(3) db 0.25 0.2 0.20 0.15 1.0 Average CI width 8.0 **~** ∥ 0.6 3.5 3.0  $\gamma = 0.2$ 2.5 2.0 1.5 Effective sample size m 80 09 80 100 09



