**SP500 - Bootstrap**

**Queries to extract knowledge from the data set:**
- Test whether there is autocorrelation in the SP500 yields. Use bootstrap instead of the t4.5 model and corresponding simulations.

**Output:**
The first plot is the actual closing value of the SP500 index (90s). The remaining 11 plots are bootstrap generated histories. Autocorrelation is computed for a lag of 1 in each of these time-series data.
This compares the CDF of the empirical distribution with that of the $0.045 + 0.709 \ t_{4.5}$ distribution. Both are estimates of the true unknown distribution $F$. 