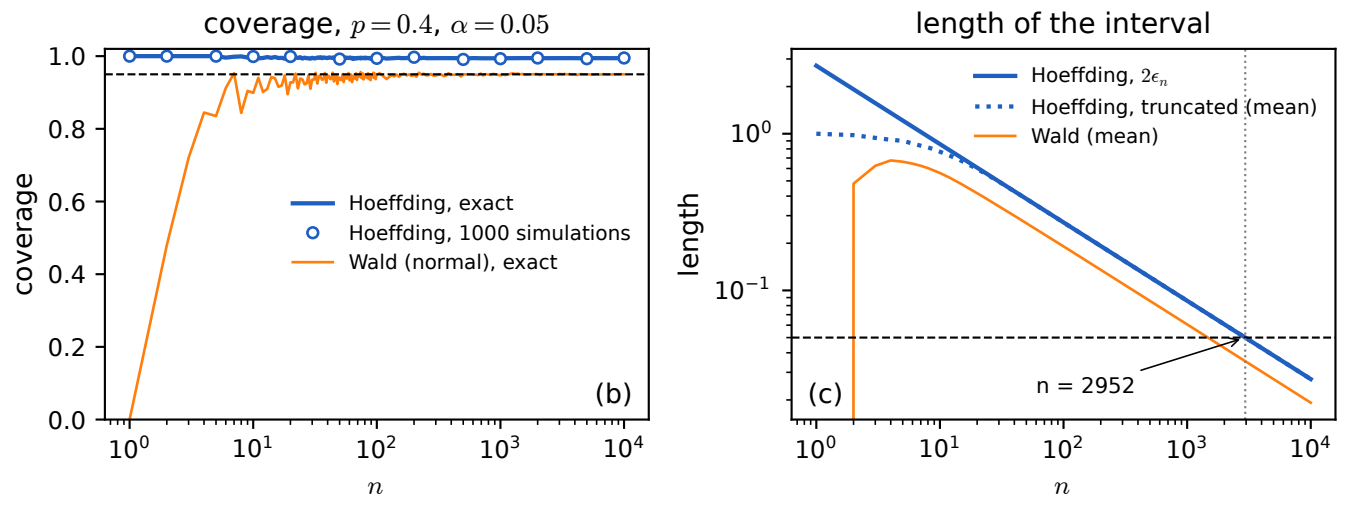

coverage, $p = 0.4$, $\alpha = 0.05$
coverage
1.0
0.8
0.6
0.4
0.2
0.0
Hoeffding, exact
Hoeffding, 1000 simulations
Wald (normal), exact
(b)
10^0
10^1
10^2
10^3
10^4
n
length of the interval
length
10^0
10^{-1}
Hoeffding, $2\epsilon_n$
Hoeffding, truncated (mean)
Wald (mean)
(c)
n = 2952
10^0
10^1
10^2
10^3
10^4
n