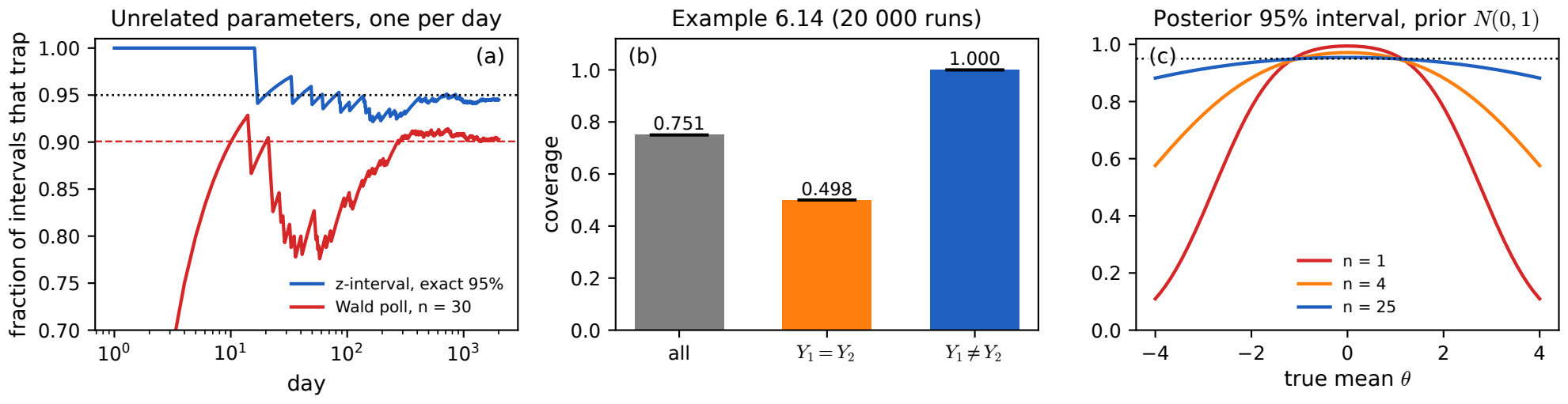

Unrelated parameters, one per day
(a)
fraction of intervals that trap
1.00
0.95
0.90
0.85
0.80
0.75
0.70
z-interval, exact 95%
Wald poll, n = 30
10^0
10^1
10^2
10^3
day
Example 6.14 (20 000 runs)
(b)
coverage
1.0
0.8
0.6
0.4
0.2
0.0
0.751
0.498
1.000
all
$Y_1 = Y_2$
$Y_1 \neq Y_2$
Posterior 95% interval, prior $N(0, 1)$
(c)
1.0
0.8
0.6
0.4
0.2
0.0
n = 1
n = 4
n = 25
−4
−2
0
2
4
true mean θ