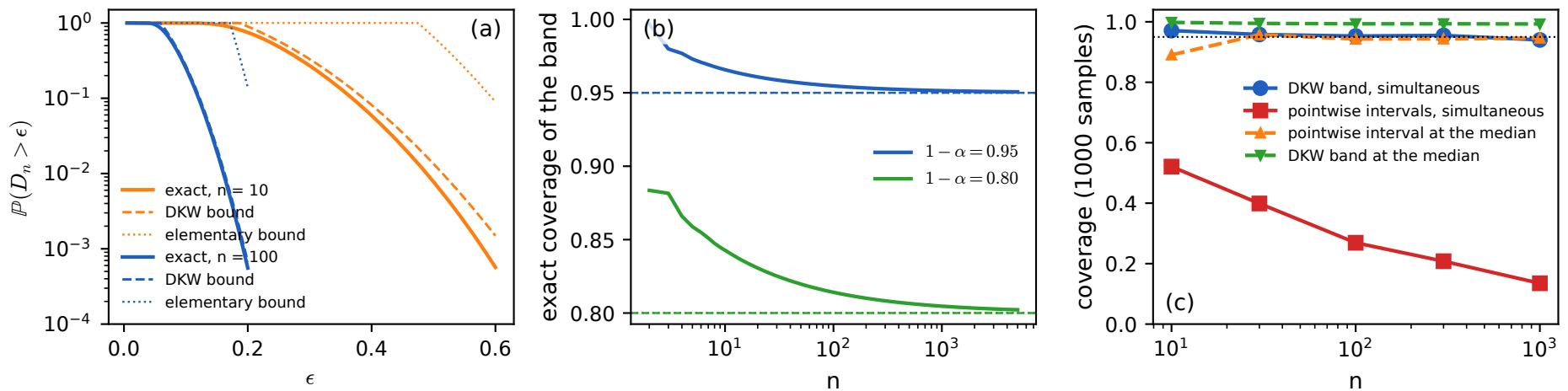

(a)
$\mathbb{P}(D_n > \epsilon)$
10^0
10^{-1}
10^{-2}
10^{-3}
10^{-4}
0.0
0.2
0.4
0.6
ϵ
exact, n = 10
DKW bound
elementary bound
exact, n = 100
DKW bound
elementary bound
(b)
exact coverage of the band
1.00
0.95
0.90
0.85
0.80
10^1
10^2
10^3
n
$1-\alpha = 0.95$
$1-\alpha = 0.80$
(c)
coverage (1000 samples)
1.0
0.8
0.6
0.4
0.2
0.0
10^1
10^2
10^3
n
DKW band, simultaneous
pointwise intervals, simultaneous
pointwise interval at the median
DKW band at the median