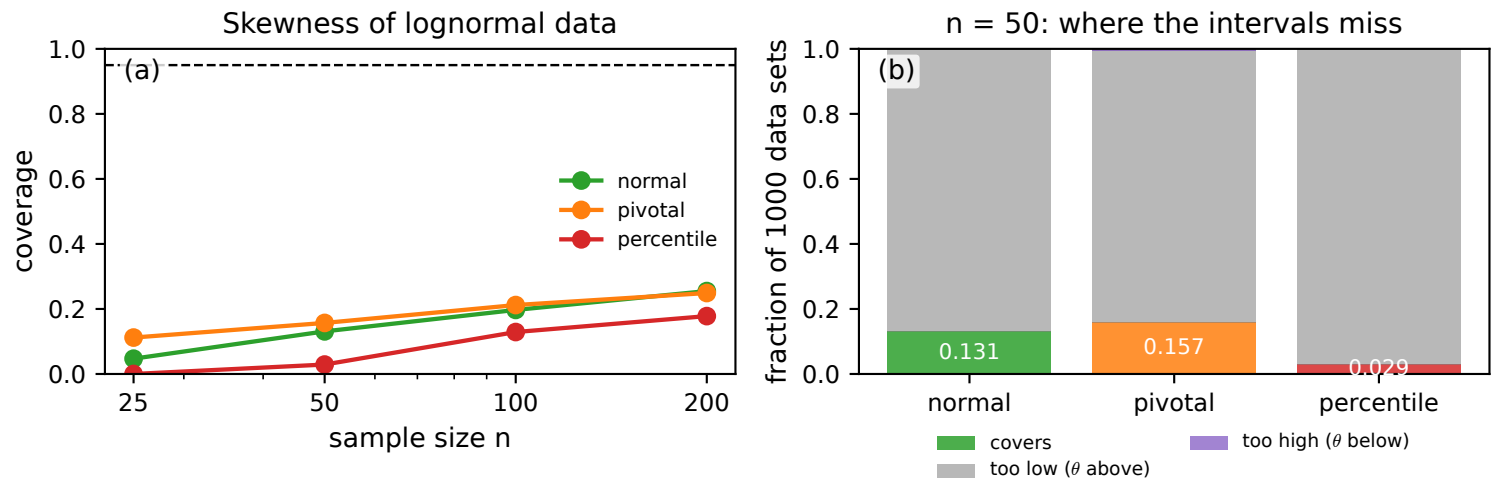

Skewness of lognormal data
(a)
coverage
sample size n
normal
pivotal
percentile
n = 50: where the intervals miss
(b)
fraction of 1000 data sets
0.131
0.157
0.029
normal
pivotal
percentile
covers
too low (θ above)
too high (θ below)