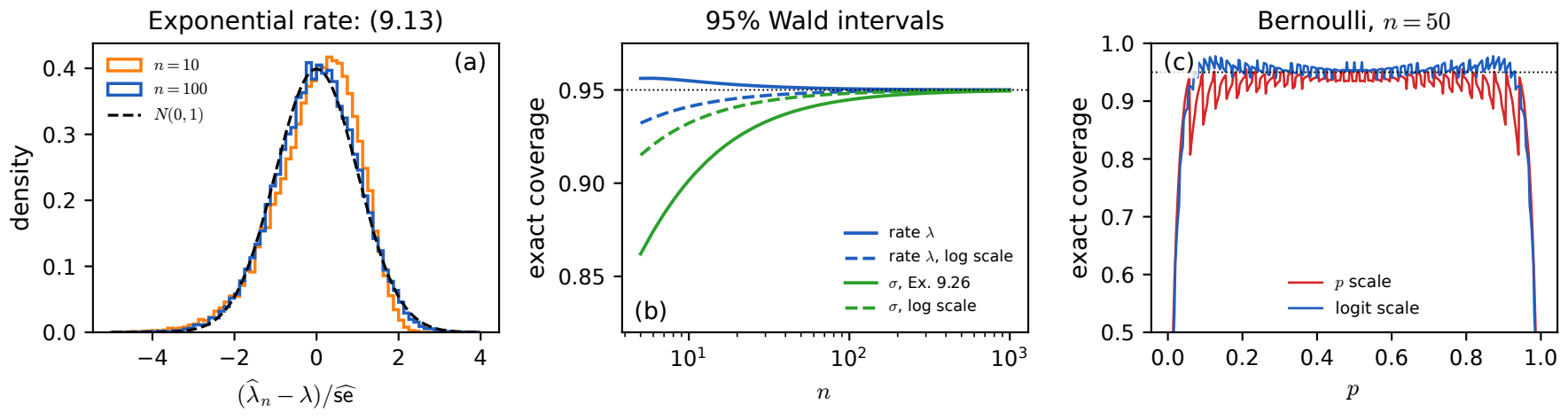

Exponential rate: (9.13)
(a)
$n = 10$
$n = 100$
$N(0,1)$
density
$(\widehat{\lambda}_n - \lambda)/\widehat{\mathsf{se}}$
95% Wald intervals
(b)
rate λ
rate λ, log scale
σ, Ex. 9.26
σ, log scale
exact coverage
n
Bernoulli, $n = 50$
(c)
p scale
logit scale
exact coverage
p