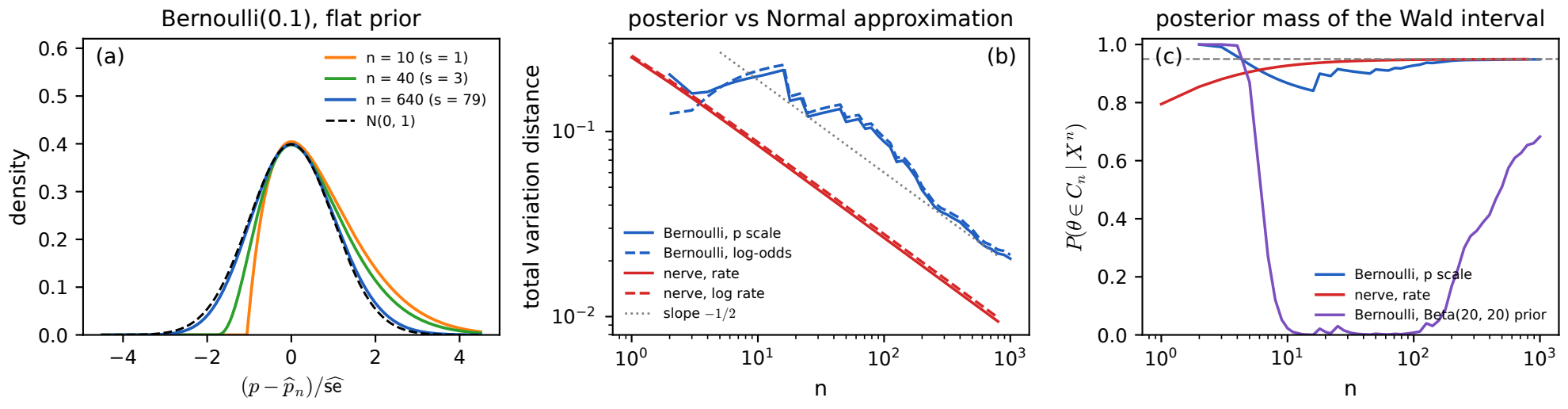

Bernoulli(0.1), flat prior
(a)
n = 10 (s = 1)
n = 40 (s = 3)
n = 640 (s = 79)
N(0, 1)
density
$(p - \hat{p}_n)/\widehat{\text{se}}$
posterior vs Normal approximation
(b)
total variation distance
Bernoulli, p scale
Bernoulli, log-odds
nerve, rate
nerve, log rate
slope $-1/2$
n
posterior mass of the Wald interval
(c)
$P(\theta \in C_n \mid X^n)$
Bernoulli, p scale
nerve, rate
Bernoulli, Beta(20, 20) prior
n