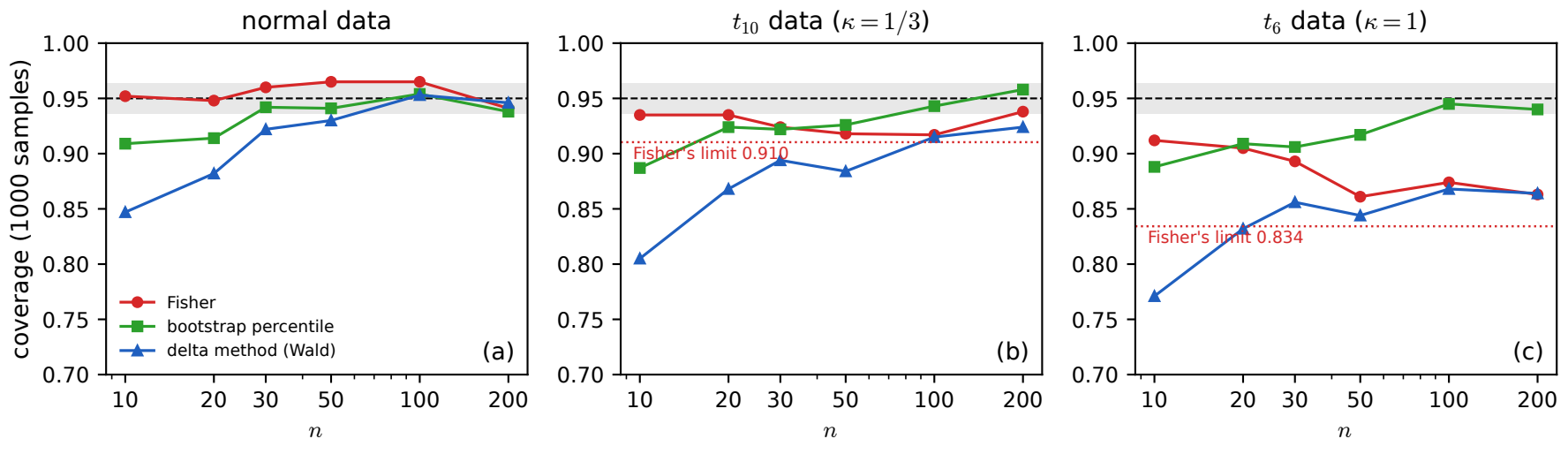

normal data
t_{10} data ($\kappa = 1/3$)
t_6 data ($\kappa = 1$)
coverage (1000 samples)
1.00
0.95
0.90
0.85
0.80
0.75
0.70
10
20
30
50
100
200
n
Fisher
bootstrap percentile
delta method (Wald)
(a)
Fisher's limit 0.910
(b)
Fisher's limit 0.834
(c)