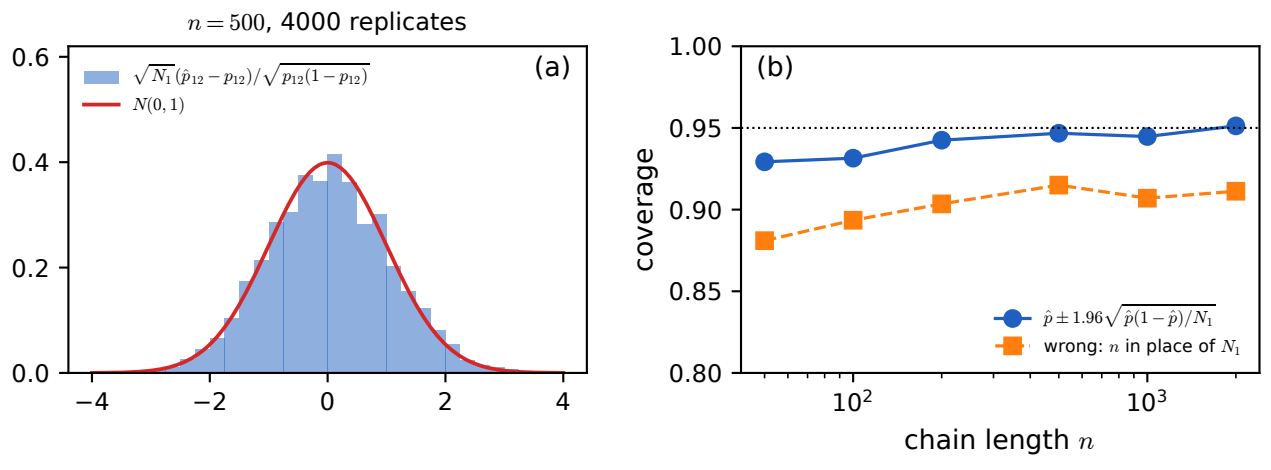

$n = 500$, 4000 replicates
(a)
$\sqrt{N_1}(\hat{p}_{12} - p_{12})/\sqrt{p_{12}(1-p_{12})}$
$N(0,1)$
0.6
0.4
0.2
0.0
−4
−2
0
2
4
(b)
coverage
1.00
0.95
0.90
0.85
0.80
$\hat{p} \pm 1.96\sqrt{\hat{p}(1-\hat{p})/N_1}$
wrong: $n$ in place of $N_1$
$10^2$
$10^3$
chain length $n$