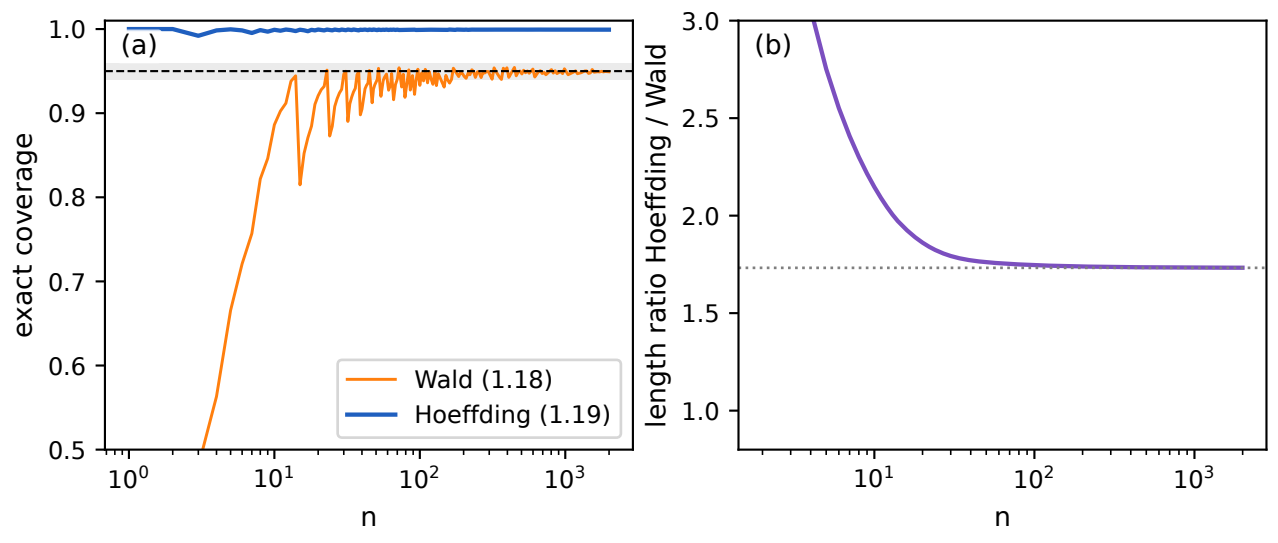

(a)
exact coverage
1.0
0.9
0.8
0.7
0.6
0.5
10^0
10^1
10^2
10^3
n
Wald (1.18)
Hoeffding (1.19)
(b)
length ratio Hoeffding / Wald
3.0
2.5
2.0
1.5
1.0
10^1
10^2
10^3
n