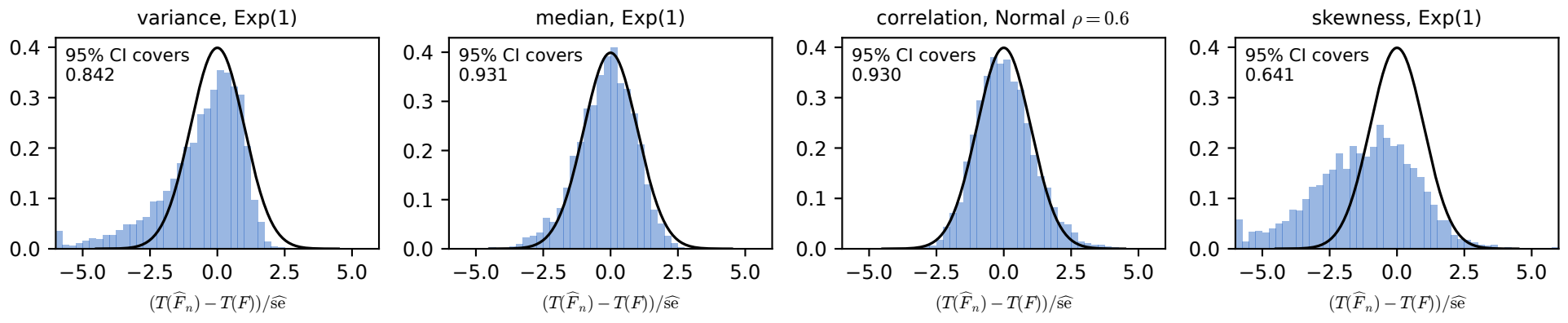

variance, Exp(1)
95% CI covers
0.842
median, Exp(1)
95% CI covers
0.931
correlation, Normal $\rho = 0.6$
95% CI covers
0.930
skewness, Exp(1)
95% CI covers
0.641
0.0
0.1
0.2
0.3
0.4
−5.0
−2.5
0.0
2.5
5.0
$(T(\widehat{F}_n) - T(F))/\widehat{\text{se}}$