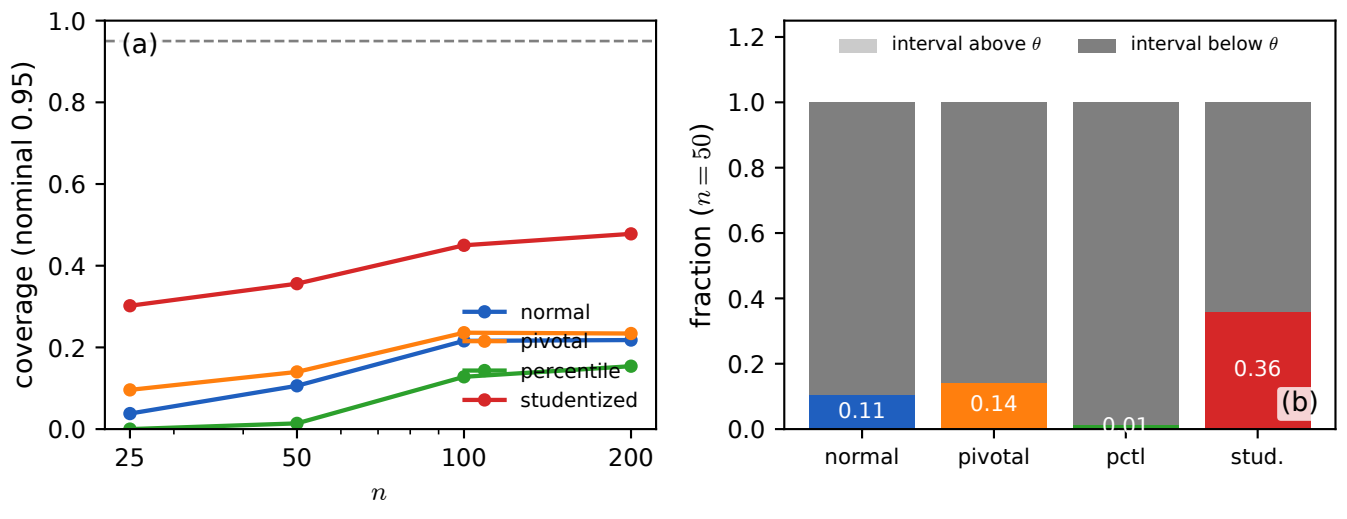

(a)
coverage (nominal 0.95)
1.0
0.8
0.6
0.4
0.2
0.0
25
50
100
200
n
normal
pivotal
percentile
studentized
interval above θ
interval below θ
fraction ($n = 50$)
1.2
1.0
0.8
0.6
0.4
0.2
0.0
0.11
0.14
0.01
0.36
(b)
normal
pivotal
pctl
stud.