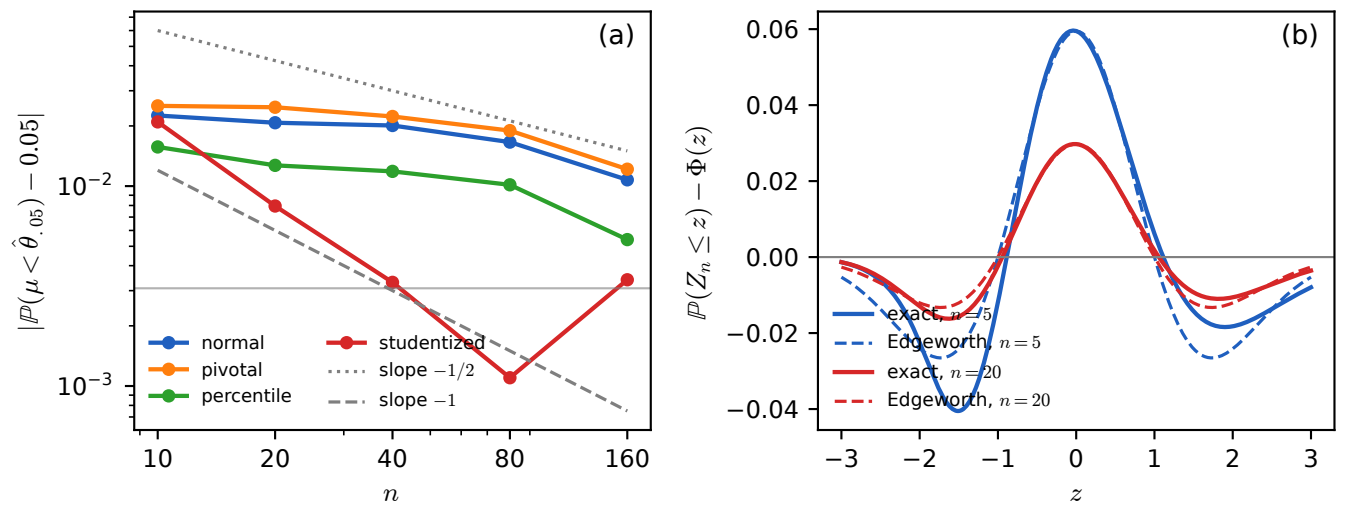

(a)
$|\mathbb{P}(\mu < \hat{\theta}_{.05}) - 0.05|$
10^{-2}
10^{-3}
normal
pivotal
percentile
studentized
slope $-1/2$
slope -1
10
20
40
80
160
n
(b)
$\mathbb{P}(Z_n \leq z) - \Phi(z)$
0.06
0.04
0.02
0.00
−0.02
−0.04
exact, $n = 5$
Edgeworth, $n = 5$
exact, $n = 20$
Edgeworth, $n = 20$
−3
−2
−1
0
1
2
3
z