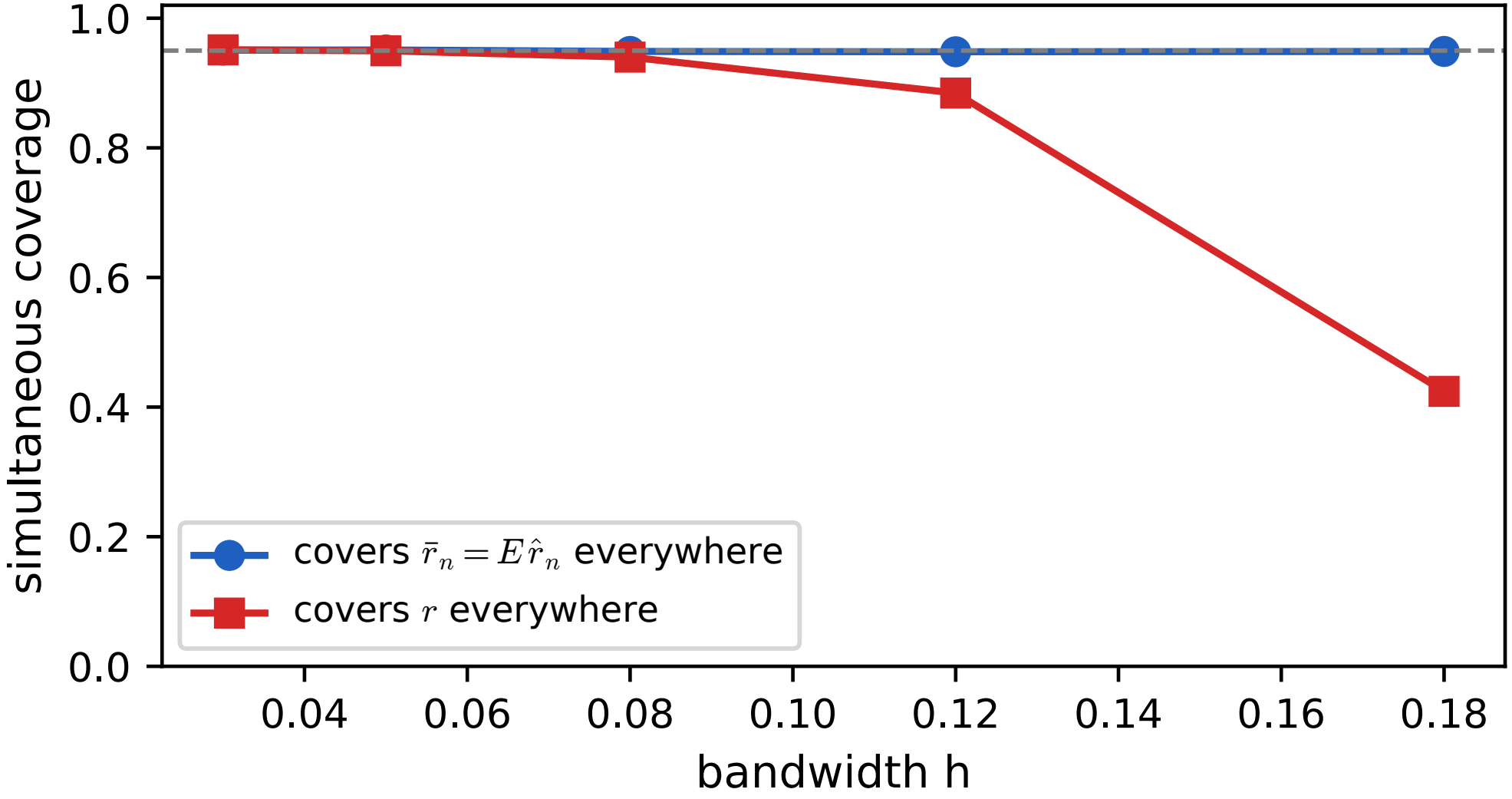

1.0
0.8
0.6
0.4
0.2
0.0
simultaneous coverage
covers $\bar{r}_n = E\hat{r}_n$ everywhere
covers r everywhere
0.04
0.06
0.08
0.10
0.12
0.14
0.16
0.18
bandwidth h