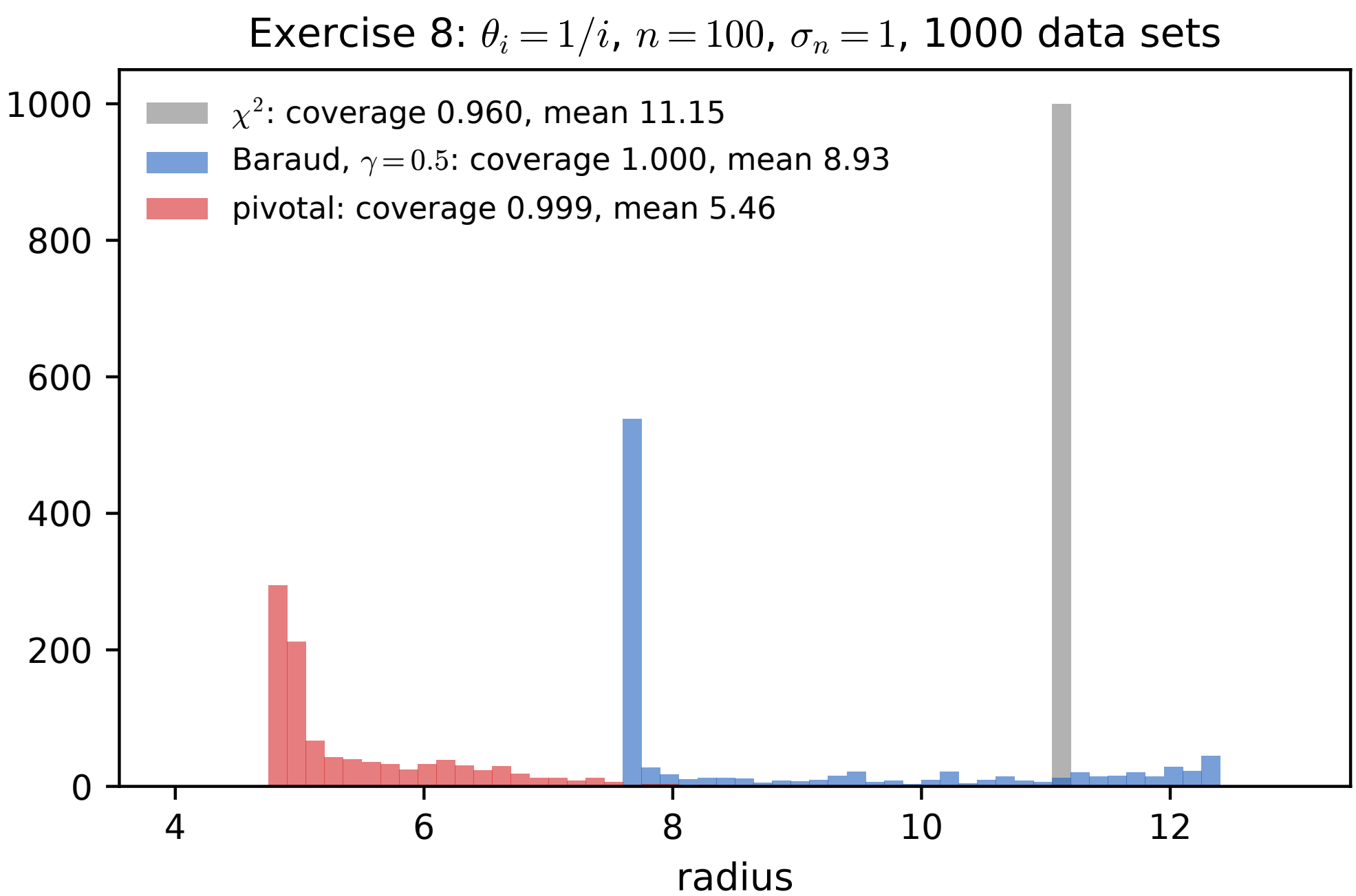

Exercise 8: $\theta_i = 1/i$, $n = 100$, $\sigma_n = 1$, 1000 data sets
χ^2: coverage 0.960, mean 11.15
Baraud, $\gamma = 0.5$: coverage 1.000, mean 8.93
pivotal: coverage 0.999, mean 5.46
1000
800
600
400
200
0
4
6
8
10
12
radius