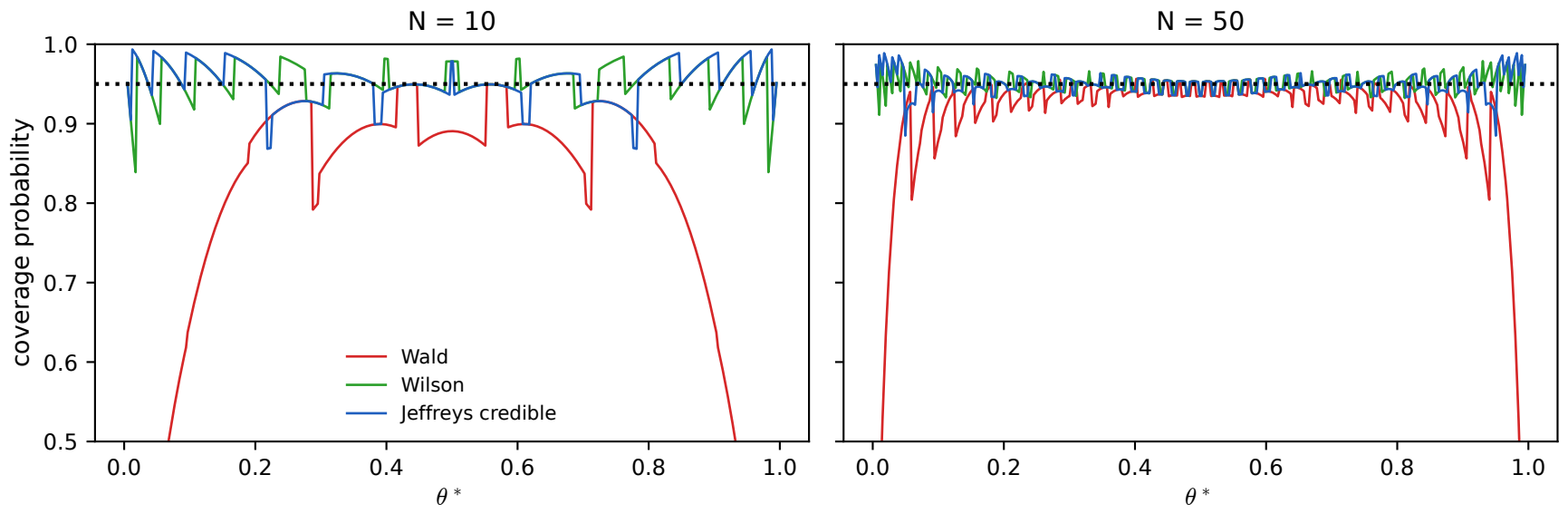

N = 10
N = 50
coverage probability
1.0
0.9
0.8
0.7
0.6
0.5
0.0
0.2
0.4
0.6
0.8
1.0
θ*
Wald
Wilson
Jeffreys credible