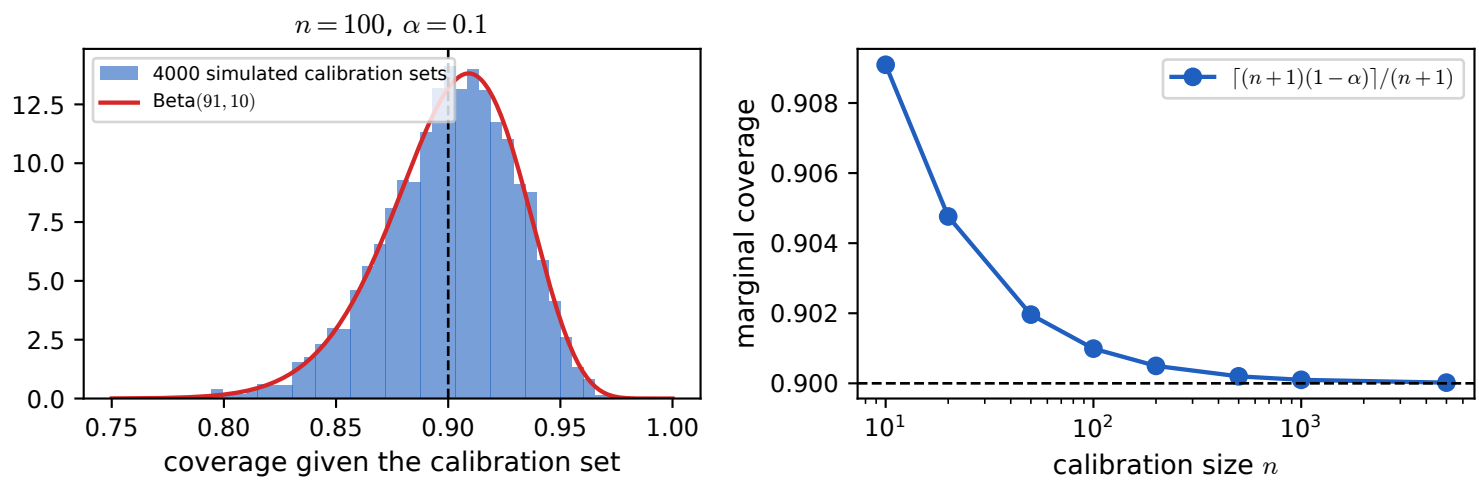

$n = 100,\ \alpha = 0.1$
4000 simulated calibration sets
Beta$(91, 10)$
12.5
10.0
7.5
5.0
2.5
0.0
0.75
0.80
0.85
0.90
0.95
1.00
coverage given the calibration set
$\lceil (n+1)(1-\alpha) \rceil / (n+1)$
marginal coverage
0.908
0.906
0.904
0.902
0.900
$10^1$
$10^2$
$10^3$
calibration size $n$