1000 samples

Left panel — x-axis: Sample variance (1000000 draws); y-axis: Variance (Delta method + IFT)

Right panel — x-axis: Sample variance (1000000 draws); y-axis: Sample variance (1000 draws)

X1
○ 1
○ 2
○ 3

X2
○ 1
□ 2
△ 3
✛ 4
◇ 5