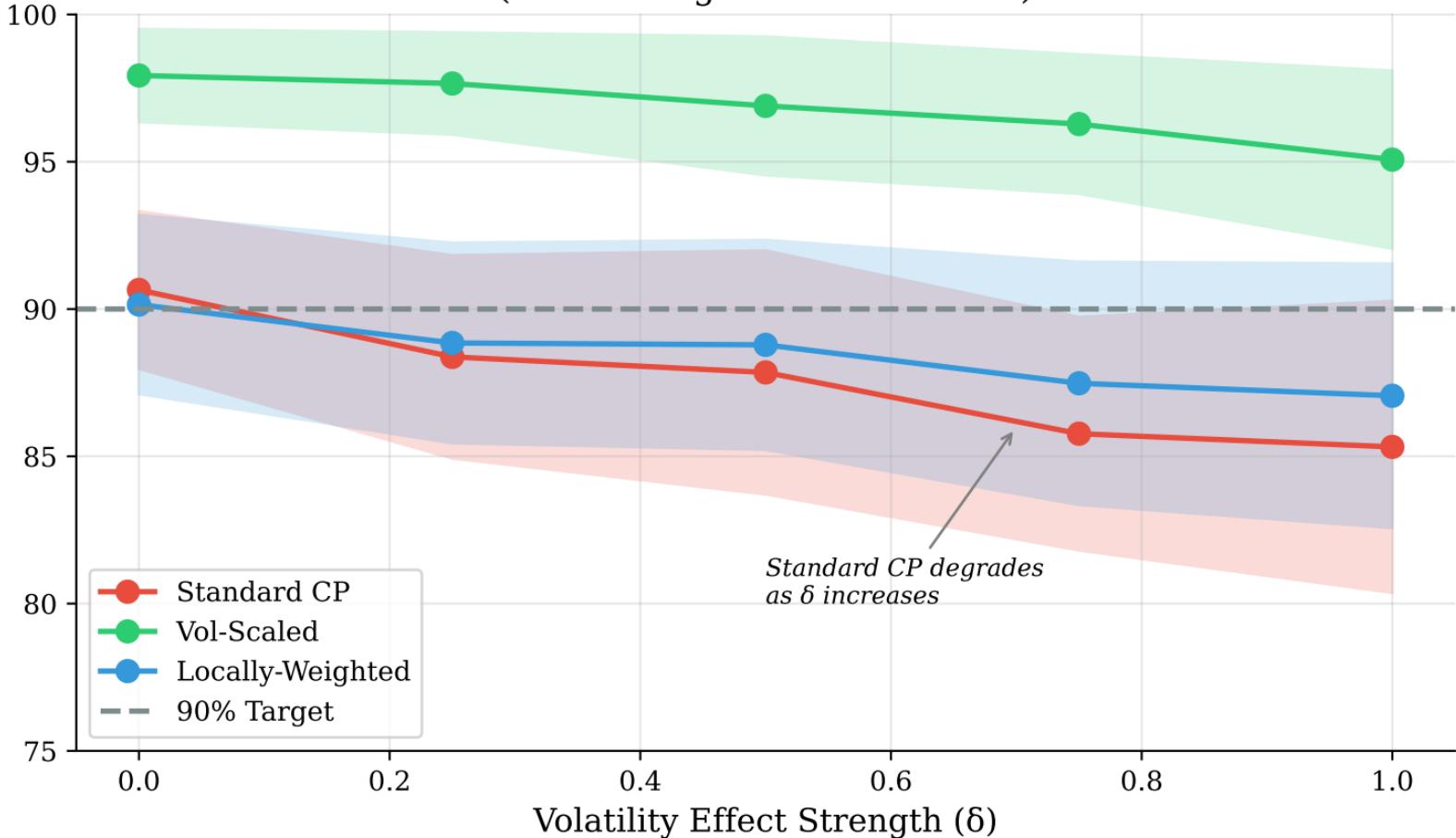


# Monte Carlo: Coverage vs Volatility Effect Strength

(Shaded regions show  $\pm 1$  std)

High-Volatility Coverage (%)



Standard CP degrades  
as  $\delta$  increases