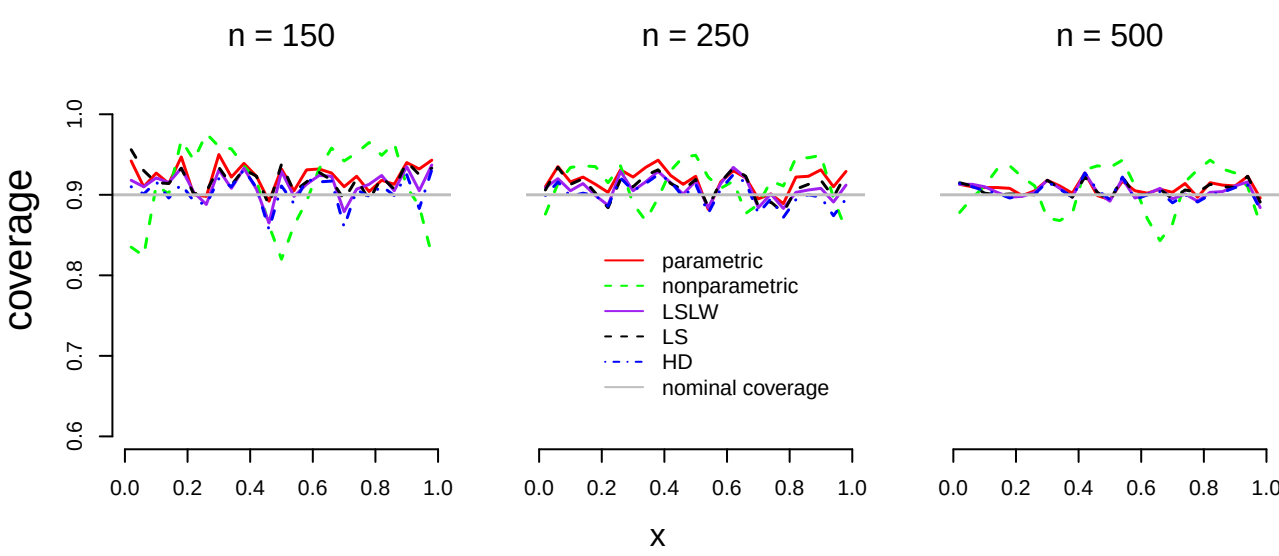
n = 150
n = 250
n = 500
coverage
1.0
0.9
0.8
0.7
0.6
0.0
0.2
0.4
0.6
0.8
1.0
x
parametric
nonparametric
LSLW
LS
HD
nominal coverage