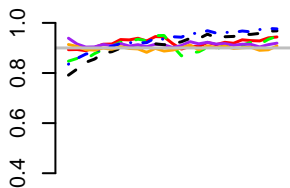
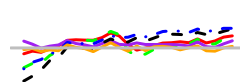


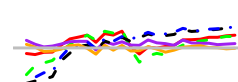
shape = 0.75



shape = 1

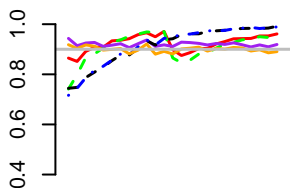


shape = 2

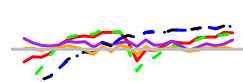


— misspecified parametric
— nonparametric
— LSLW
- - LS
- - misspecified HD
— true HD
— nominal coverage

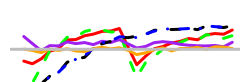
shape = 5



shape = 7



shape = 10

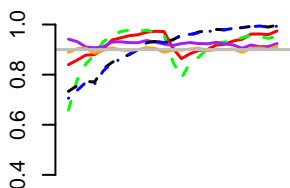


shape = 12

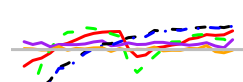


coverage

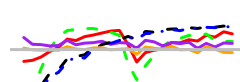
shape = 15



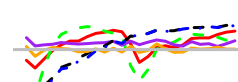
shape = 20



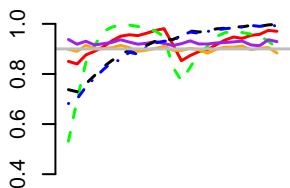
shape = 25



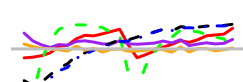
shape = 30



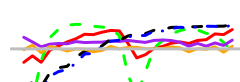
shape = 40



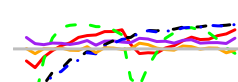
shape = 50



shape = 60



shape = 70



0.0 0.4 0.8

0.0 0.4 0.8

0.0 0.4 0.8

0.0 0.4 0.8

x