Monte Carlo simulation of coverage probabilities (Poisson regression) 3 1.0 -0.9 estimator MLE 0.8 true coverage probability fixedu varu 0.6 weighted 6 1.0 technique 0.9 -FG 0.8 -1D MLE 0.7 -0.6 -200 400 600 800200 400 600 800200 400 600 800 n