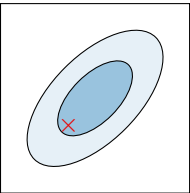


LBI

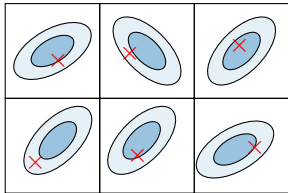


$$p(\boldsymbol{\theta} \mid \mathbf{x}_0)$$

SBI

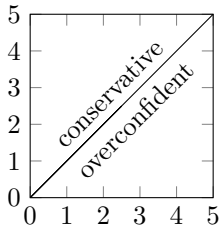


Expected coverage test



$$p(\boldsymbol{\theta} \mid \mathbf{x}) \quad \forall \mathbf{x} \sim p(\mathbf{x})$$

Empirical coverage  $\hat{z}$



Nominal coverage  $z$