Coverage for 20 replicates on B p = 10p = 20p = 401.00 1.00 1.00 Coverage, d = 0.75 0.75 0.75 0.50 0.50 0.50 0.25 0.25 0.25 250 500 1000 2000 250 500 1000 2000 250 500 1000 2000 1.00 1.00 -1.00 $^{\circ}$ Coverage, d= 0.75 0.75 0.75 0.50 0.50 0.50 0.25 0.25 0.25 250 250 500 1000 2000 500 1000 2000 250 500 1000 2000 1.00 -1.00 1.00 က Coverage, d = 0.72 - 0.50 - 0.50 - 0.25 - 0. 0.75 0.75 0.50 0.50 0.25 -0.25 250 500 1000 250 500 1000 2000 2000 250 500 1000 2000 n n n Method

Variational Fisher Information

Sandwich based estimation