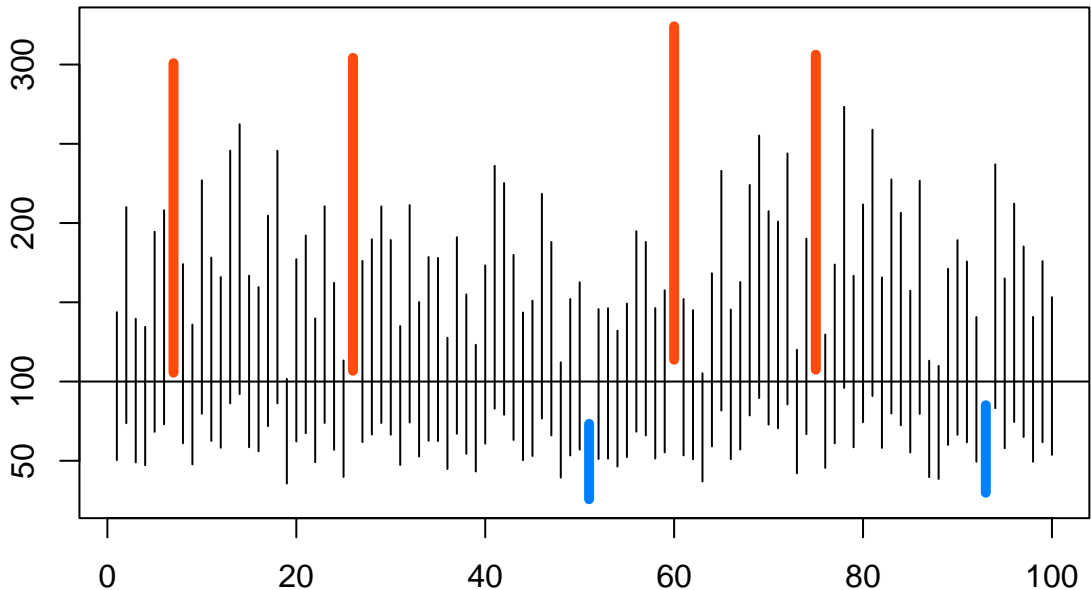


100 random 95% confidence intervals where  $\sigma^2 = 100$



Note: 6% of the random confidence intervals do not contain  $\sigma^2 = 100$