Empirical Coverage Rates of 95% Confidence Intervals
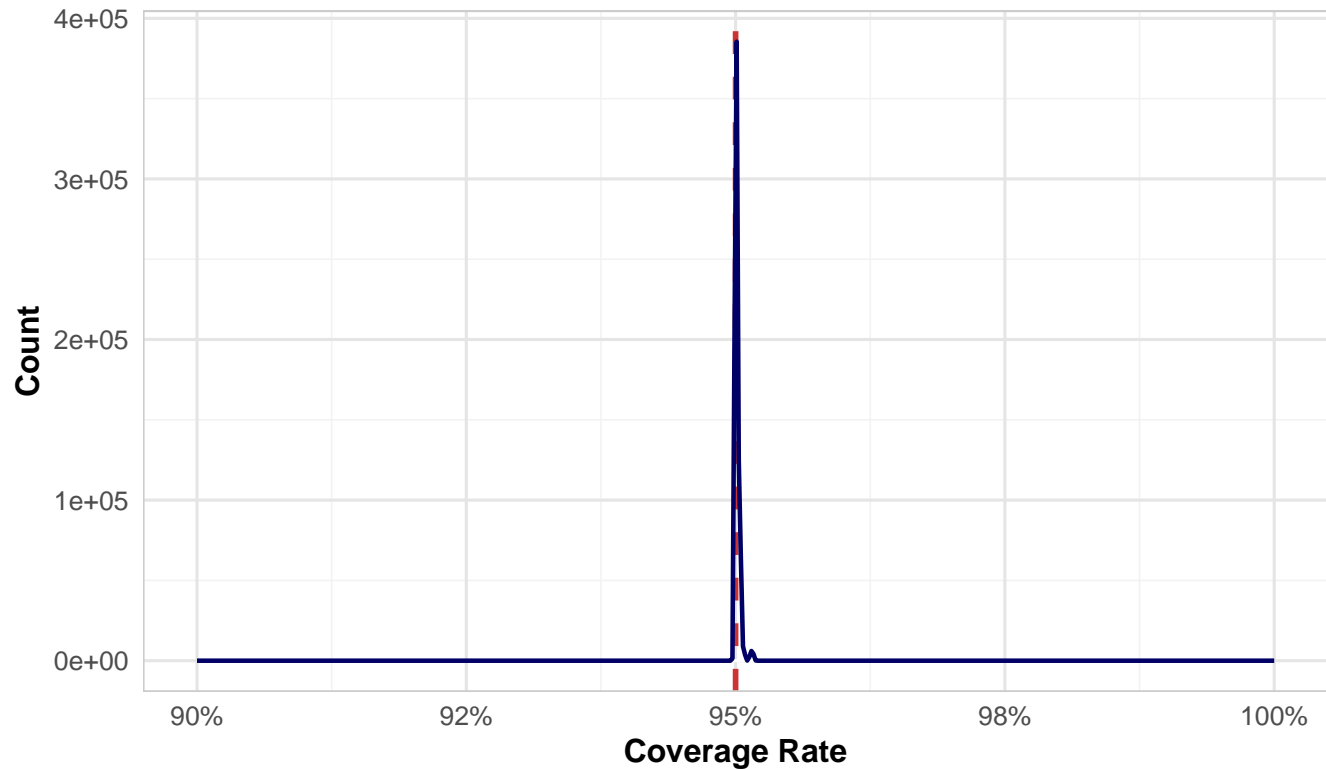
Based on 10000 bootstrap samples

Red dashed line indicates nominal 95% coverage level