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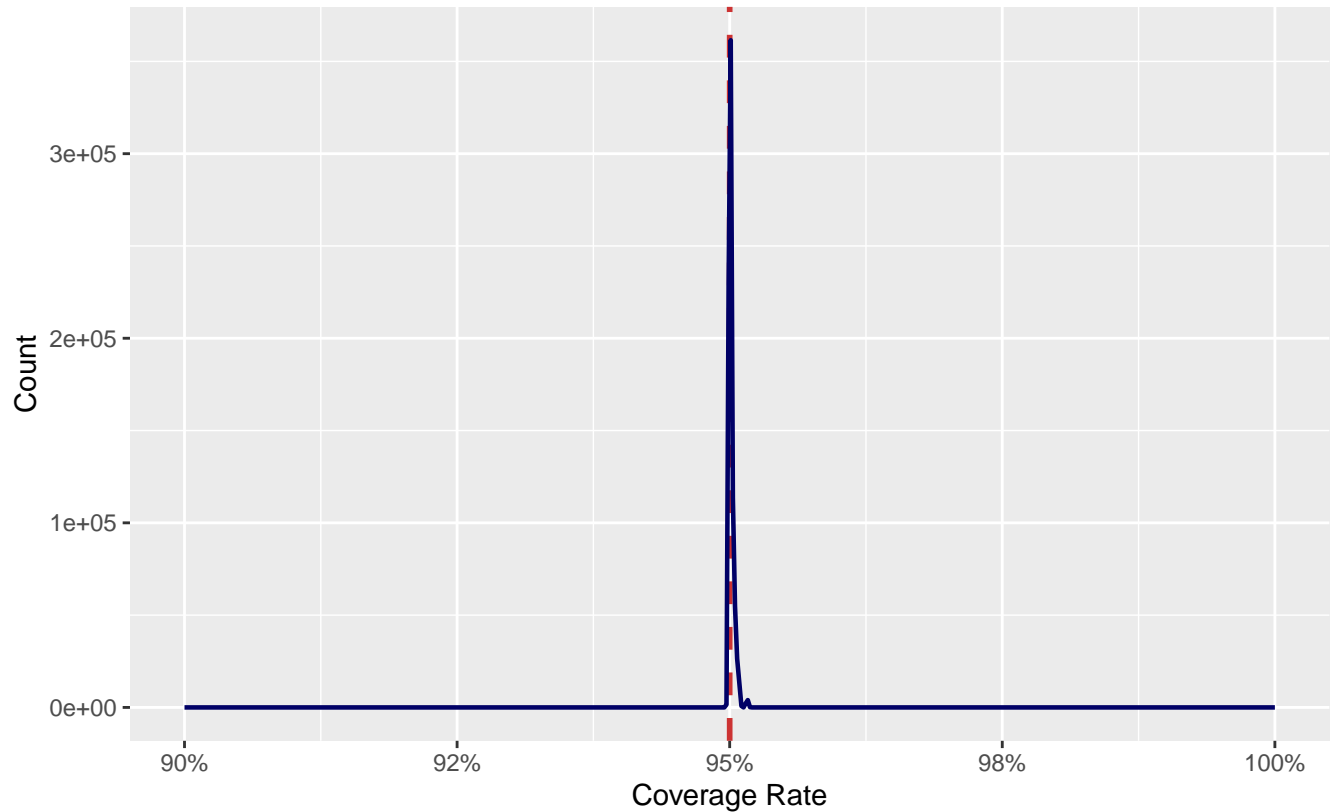Based on 10000 bootstrap samples

Count

Coverage Rate

Red dashed line indicates nominal 95% coverage level