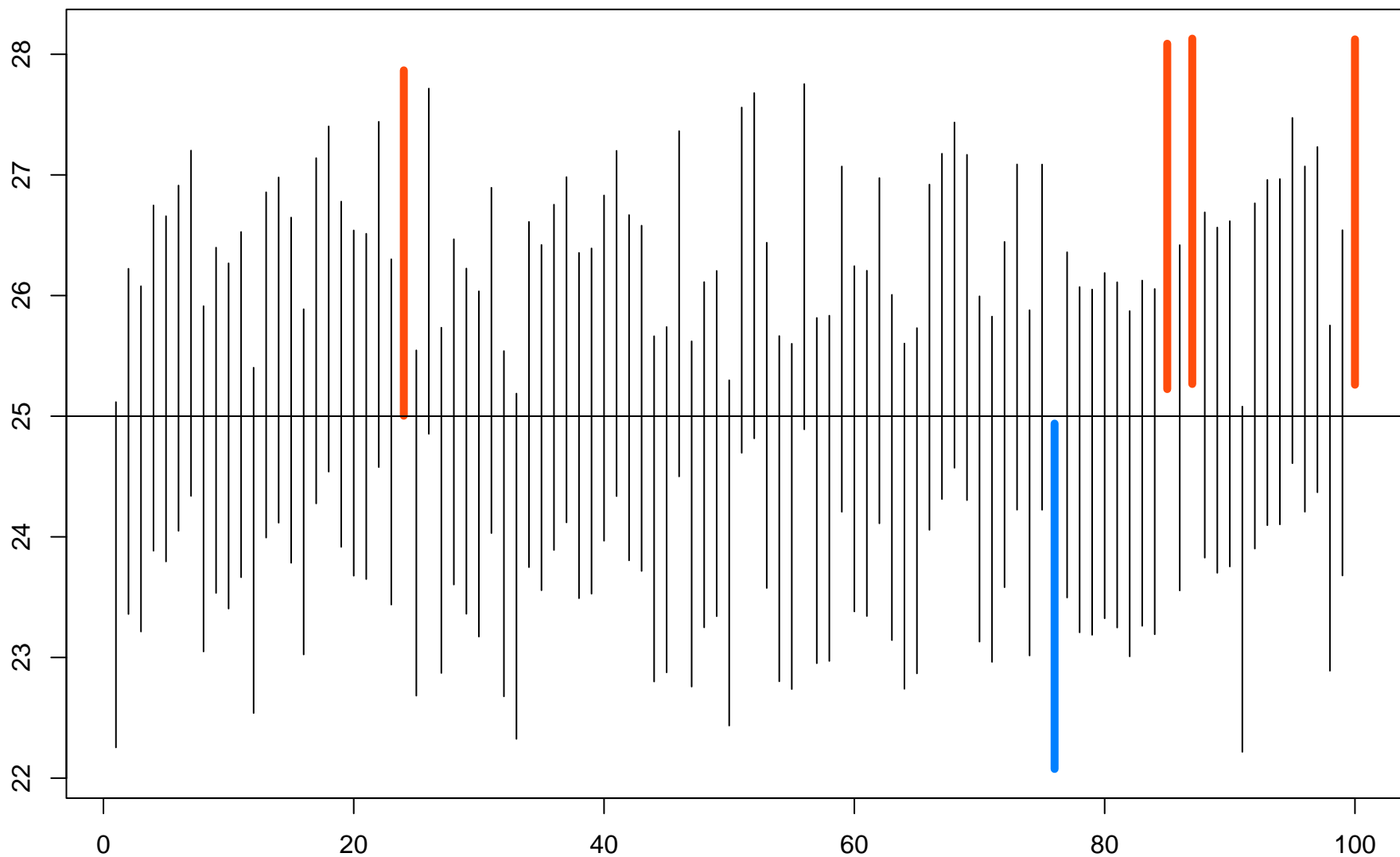


100 random 95% confidence intervals where $\mu = 25$



Note: 5% of the random confidence intervals do not contain $\mu = 25$