Coverage of nominal 95% CI CVTMLE

Sample size	750	0.94	0.94	0.95	0.95
	500	0.92	0.93	0.93	0.93
	250	0.92	0.93	0.93	0.93
	100	0.89	0.89	0.89	0.89
		5	10	20	30

CV folds

Coverage of nominal 95% CI One step

Sample size	750	0.93	0.94	0.95	0.94
	500	0.91	0.92	0.93	0.93
	250	0.91	0.92	0.92	0.91
	100	0.86	0.86	0.86	0.86
		5	10	20	30

CV folds

Coverage of nominal 95% CI Empirical

Sample size	750	0.94	0.94	0.94	0.94
	500	0.91	0.93	0.93	0.9
Sampl	250	0.91	0.9	0.89	0.89
	100	0.83	0.82	0.78	0.68
		5	10	20	30

