Coverage Error Comparison
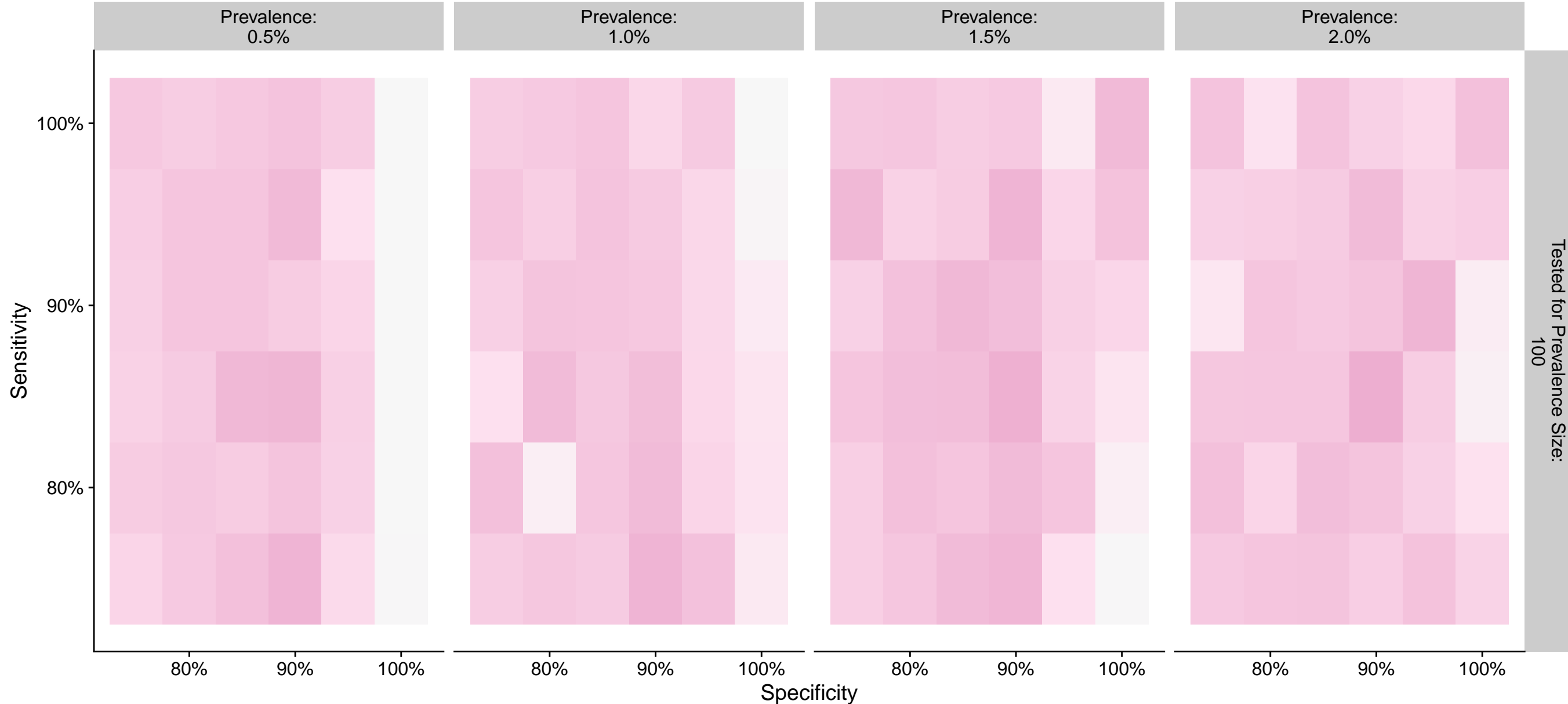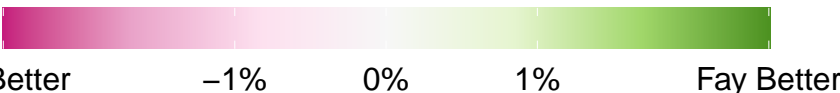
10,000 replications each, nP = 100, nSp = 300, nSe = 60