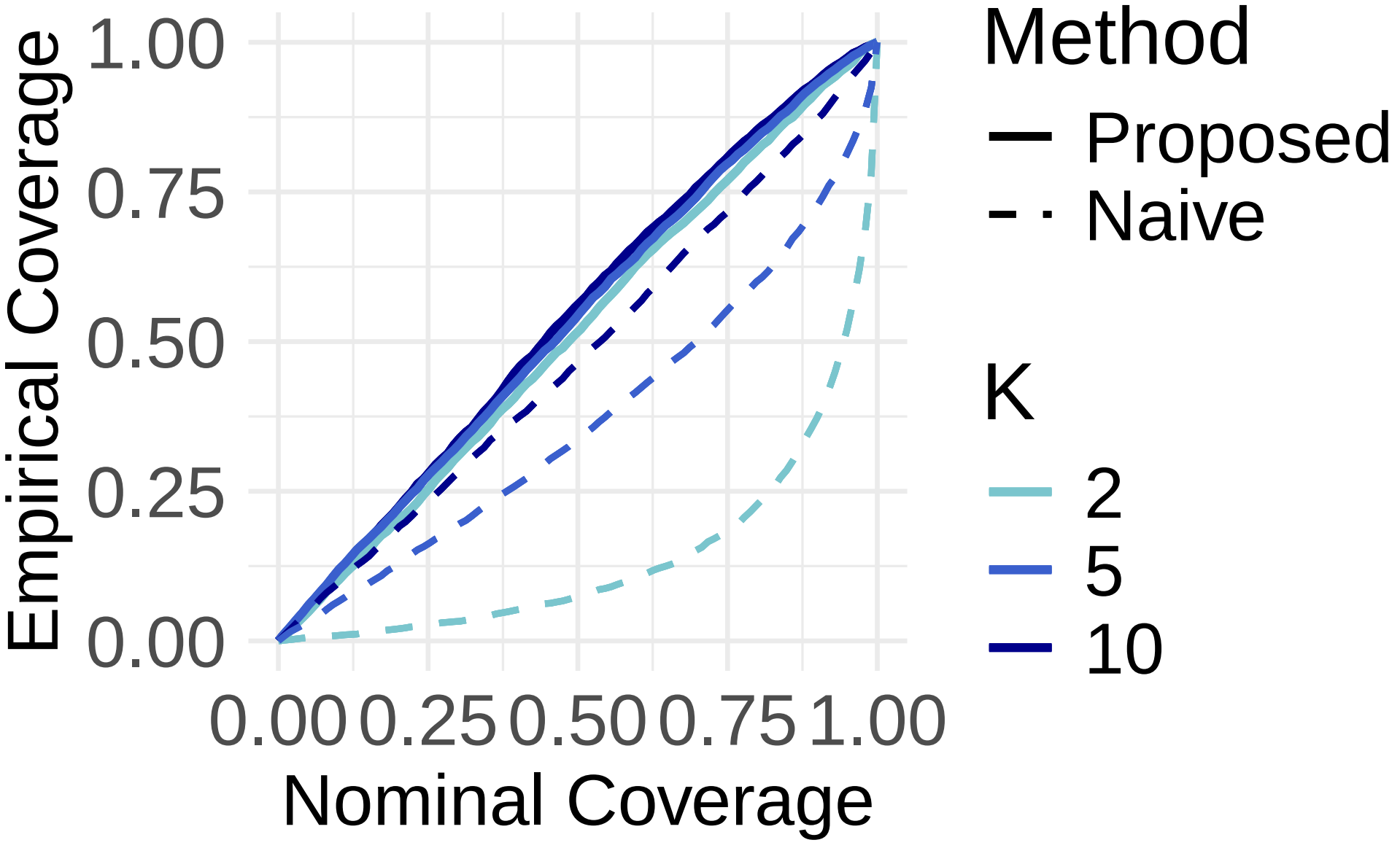
Empirical Coverage
1.00
0.75
0.50
0.25
0.00
0.00
0.25
0.50
0.75
1.00
Nominal Coverage
Method
Proposed
Naive
K
2
5
10