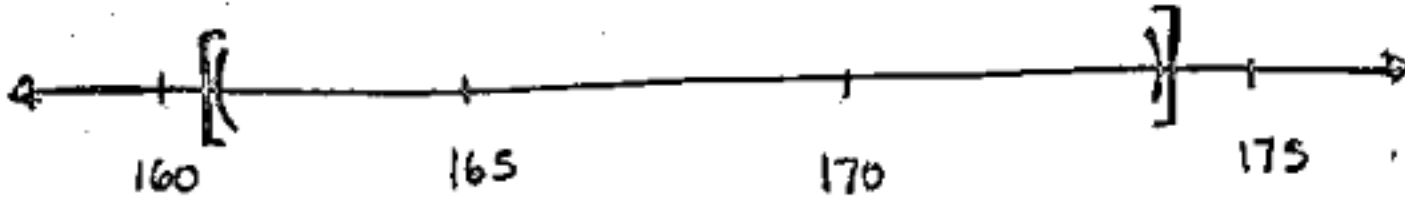( ) — confidence interval bootstrap

[ ] — CI for classical.

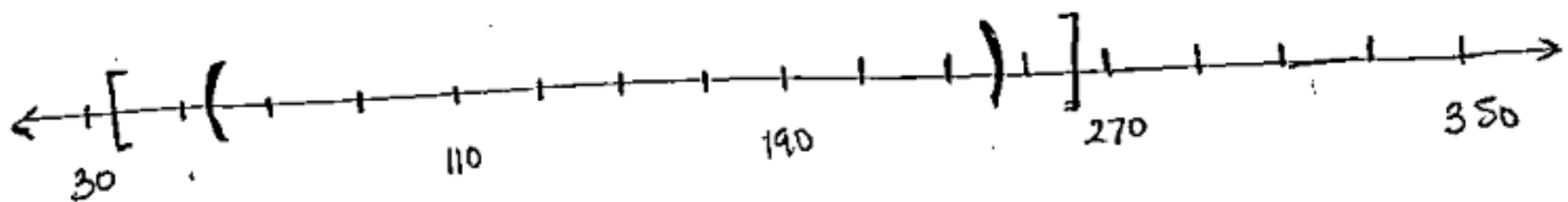} For μ.

Classical is _wider_ than bootstrap approach.

( ) — CI for bootstrap

[ ] — CI for classical

for σ^2.

Classical is once again _wider_