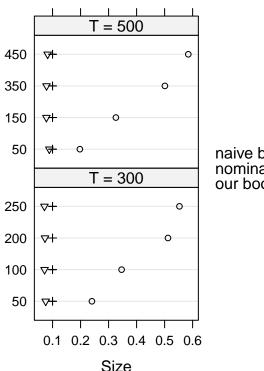**Summary of Monte Carlo results**

naive bootstrap ○
nominal size +
our bootstrap ▽

Size