Coverage Collapse as κ* × δ Increases
(Bias amplification causes undercoverage, not variance)

Legend:
- δ = 0.01
- δ = 0.05
- δ = 0.1
- δ = 0.2
- N=1000
- N=2000
- N=5000

X-axis: Interaction Term: $\kappa^* \times \delta$ (Log Scale)
Y-axis: Coverage Probability