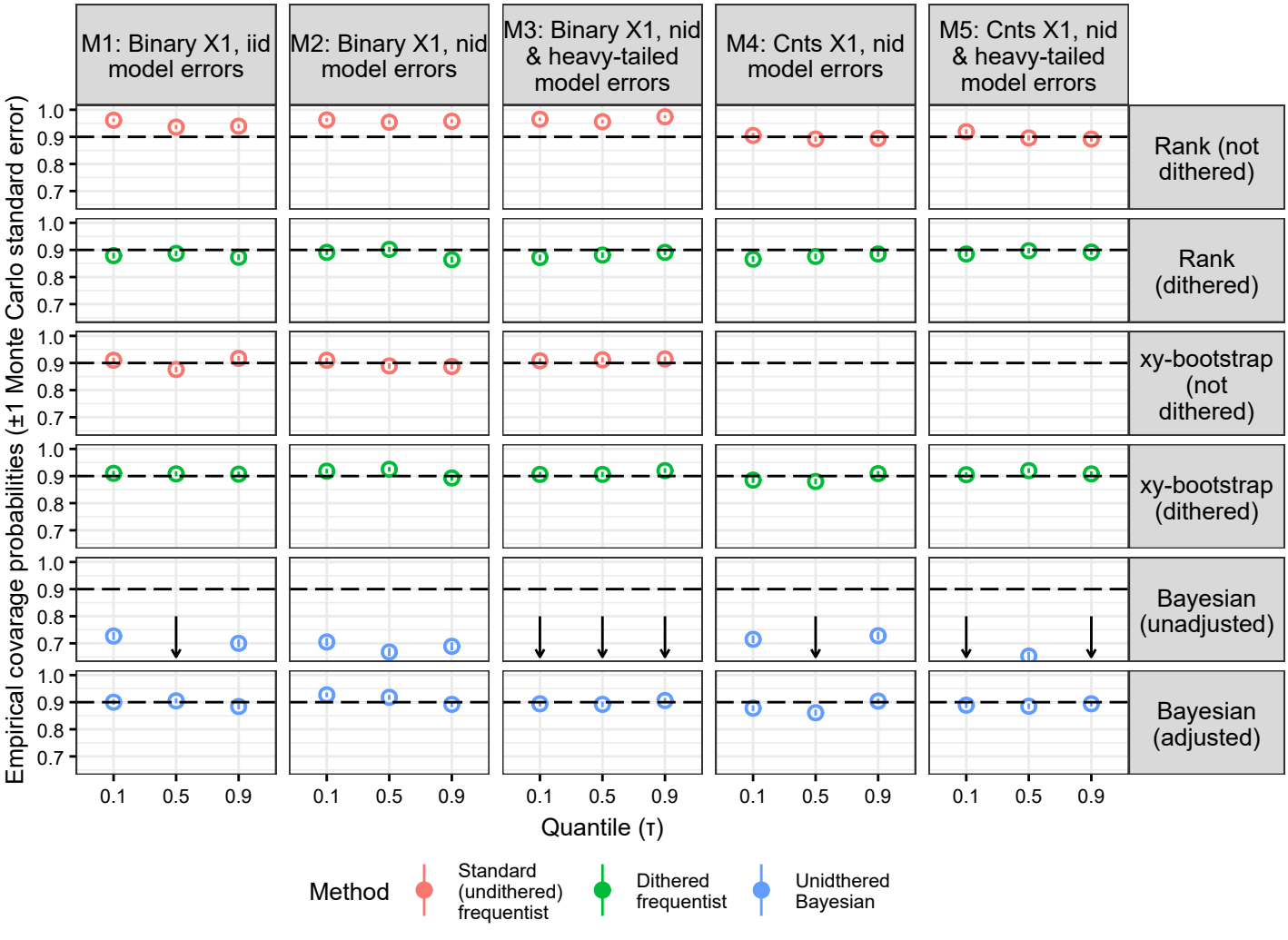
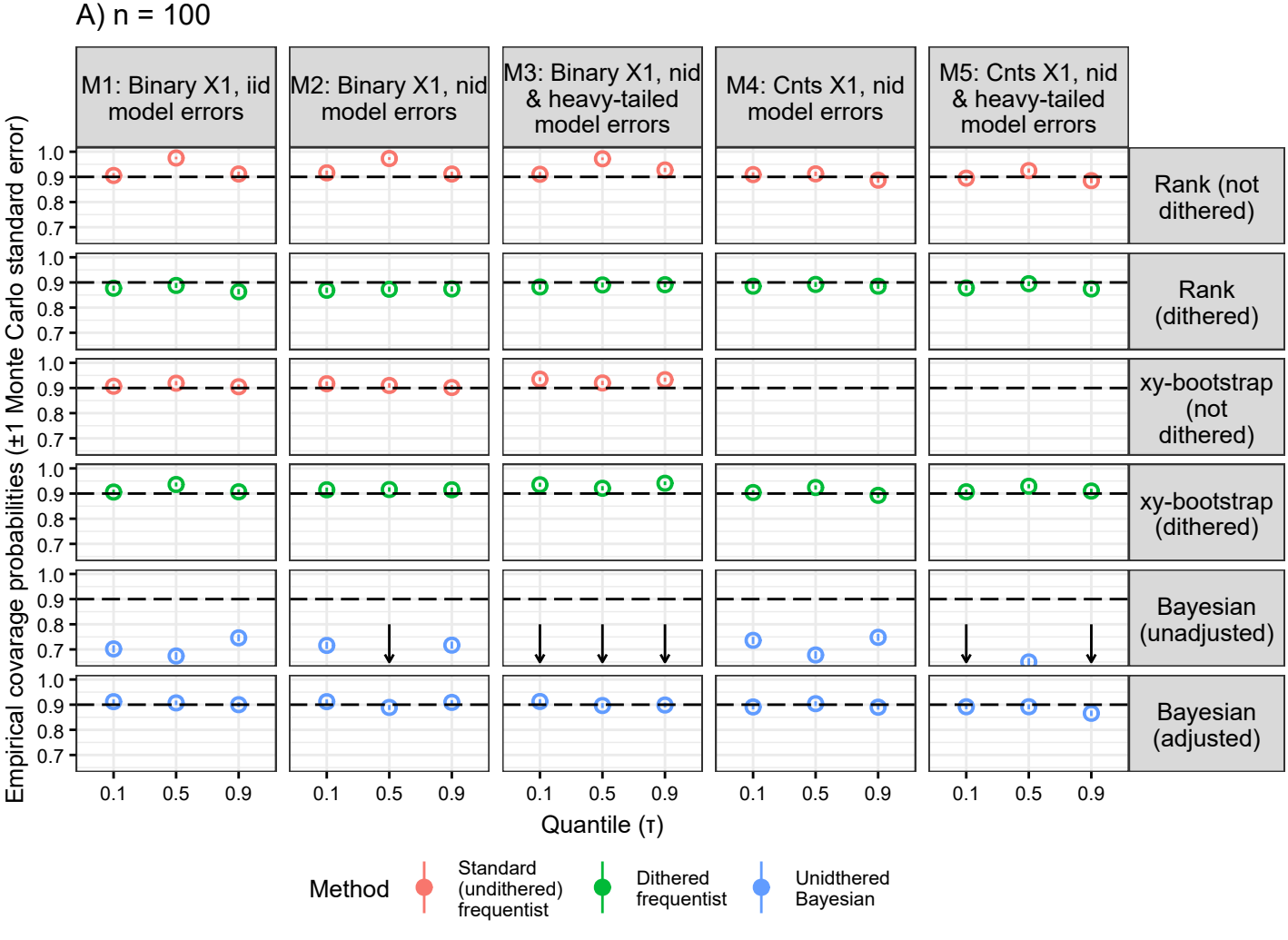
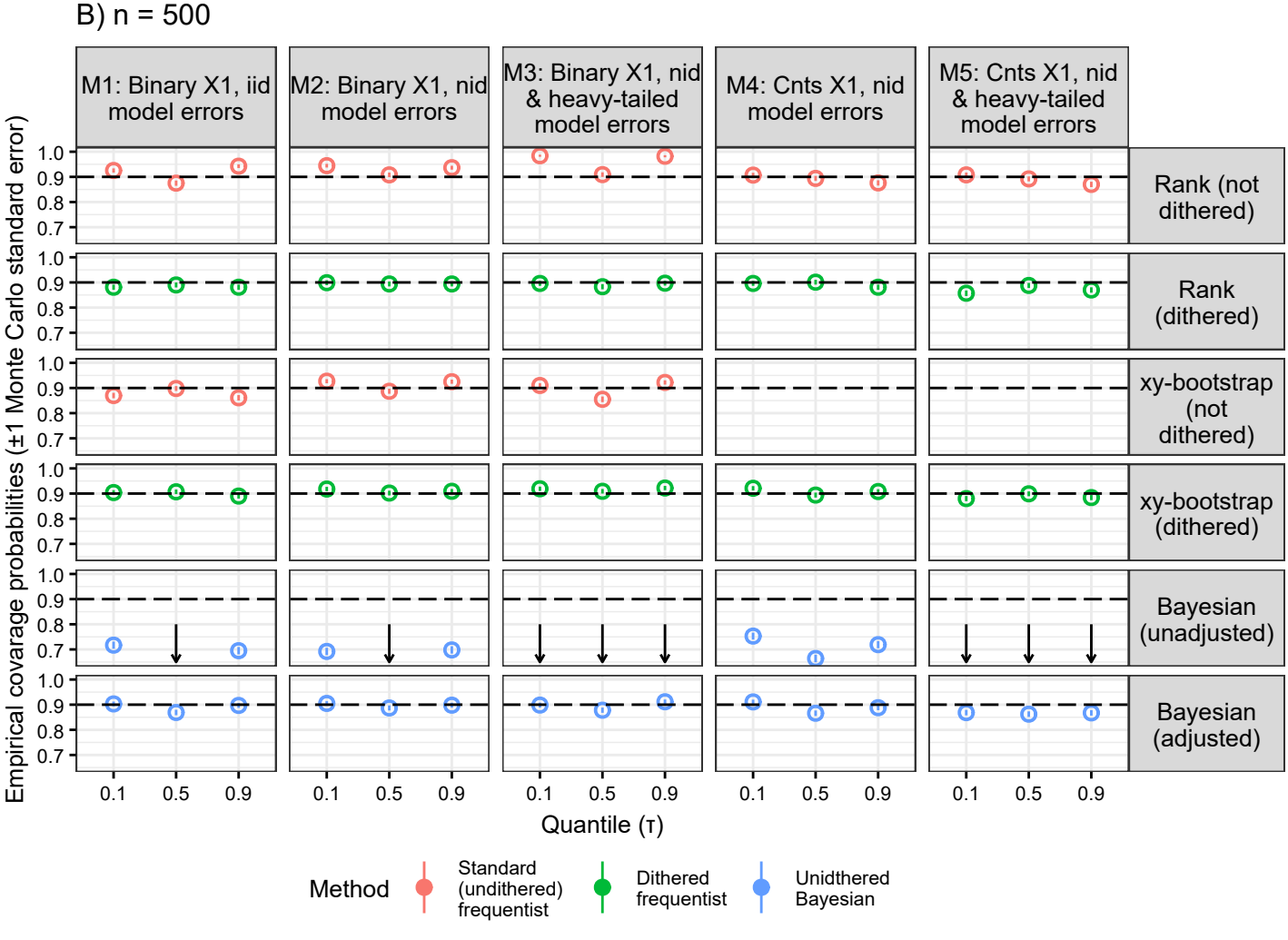

M1: Binary X1, iid model errors
M2: Binary X1, nid model errors
M3: Binary X1, nid & heavy-tailed model errors
M4: Cnts X1, nid model errors
M5: Cnts X1, nid & heavy-tailed model errors
Rank (not dithered)
Rank (dithered)
xy-bootstrap (not dithered)
xy-bootstrap (dithered)
Bayesian (unadjusted)
Bayesian (adjusted)
Empirical covarage probabilities (±1 Monte Carlo standard error)
1.0
0.9
0.8
0.7
0.1
0.5
0.9
Quantile (τ)
Method
Standard (undithered) frequentist
Dithered frequentist
Unidthered Bayesian


A) n = 100
M1: Binary X1, iid model errors
M2: Binary X1, nid model errors
M3: Binary X1, nid & heavy-tailed model errors
M4: Cnts X1, nid model errors
M5: Cnts X1, nid & heavy-tailed model errors
Rank (not dithered)
Rank (dithered)
xy-bootstrap (not dithered)
xy-bootstrap (dithered)
Bayesian (unadjusted)
Bayesian (adjusted)
Empirical covarage probabilities (±1 Monte Carlo standard error)
1.0
0.9
0.8
0.7
0.1
0.5
0.9
Quantile (τ)
Method
Standard (undithered) frequentist
Dithered frequentist
Unidthered Bayesian


B) n = 500
M1: Binary X1, iid model errors
M2: Binary X1, nid model errors
M3: Binary X1, nid & heavy-tailed model errors
M4: Cnts X1, nid model errors
M5: Cnts X1, nid & heavy-tailed model errors
Rank (not dithered)
Rank (dithered)
xy-bootstrap (not dithered)
xy-bootstrap (dithered)
Bayesian (unadjusted)
Bayesian (adjusted)
Empirical covarage probabilities (±1 Monte Carlo standard error)
1.0
0.9
0.8
0.7
0.1
0.5
0.9
Quantile (τ)
Method
Standard (undithered) frequentist
Dithered frequentist
Unidthered Bayesian