Empirical Coverage for ρ_k k=7k=8 k=91.0 8.0 0.6 k=6k=4k=51.0 8.0 0.6 k=1k=2k=31.0 0.8 0.6 1.00.6 1.00.6 1.0 0.8 8.0 8.0 Credible Level