true start, loose, n = 200,  $\sigma = 2$ true value :  $\theta = 0.3$  no constraint (968/970 are out of [0, 1]) 40 30 counts 20 10 0  $-1.00 \times 10^{5}$  $-7.50 \times 10^4$  $-5.00 \times 10^4$  $-2.50 \times 10^4$ 0

θ