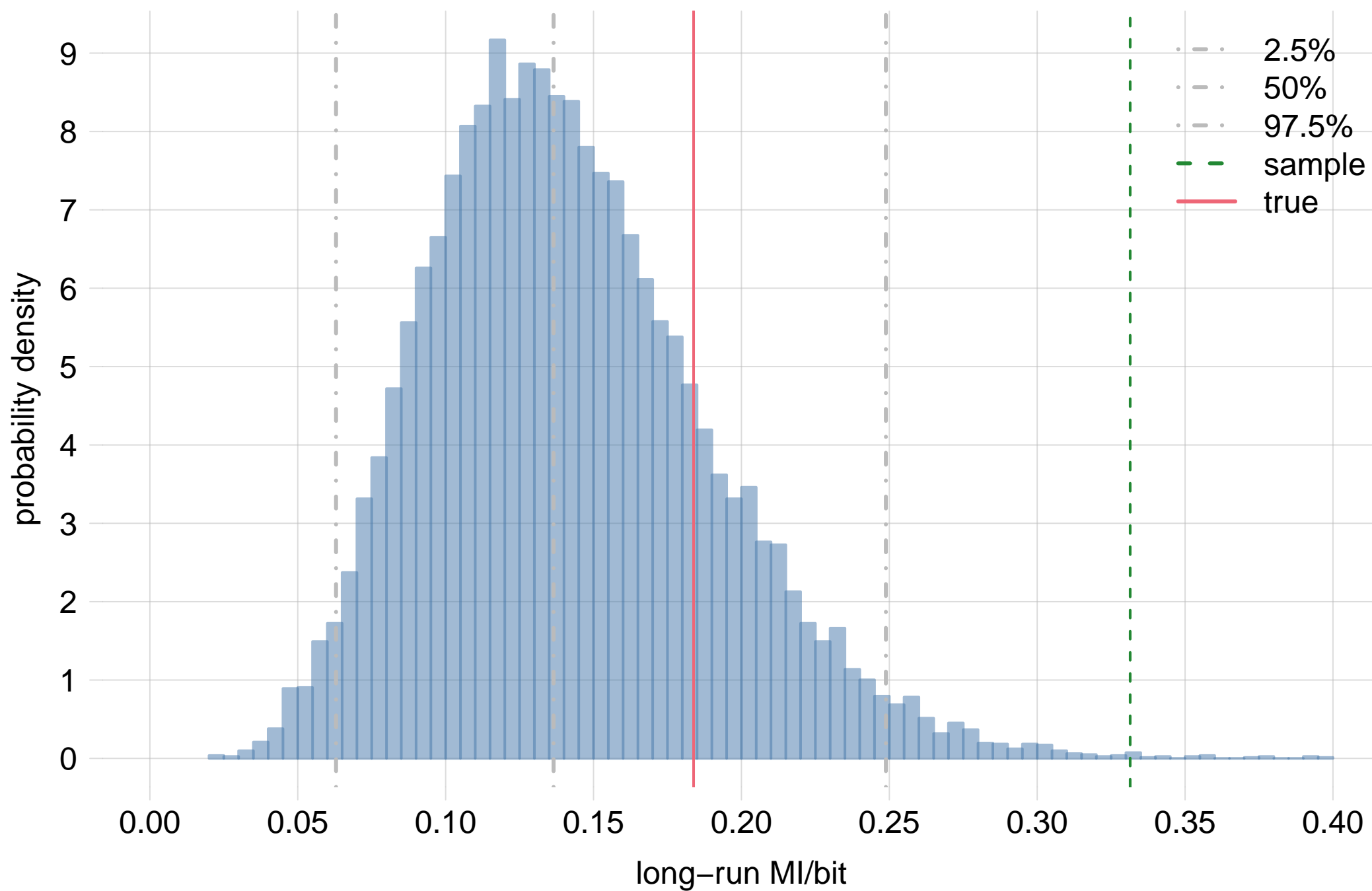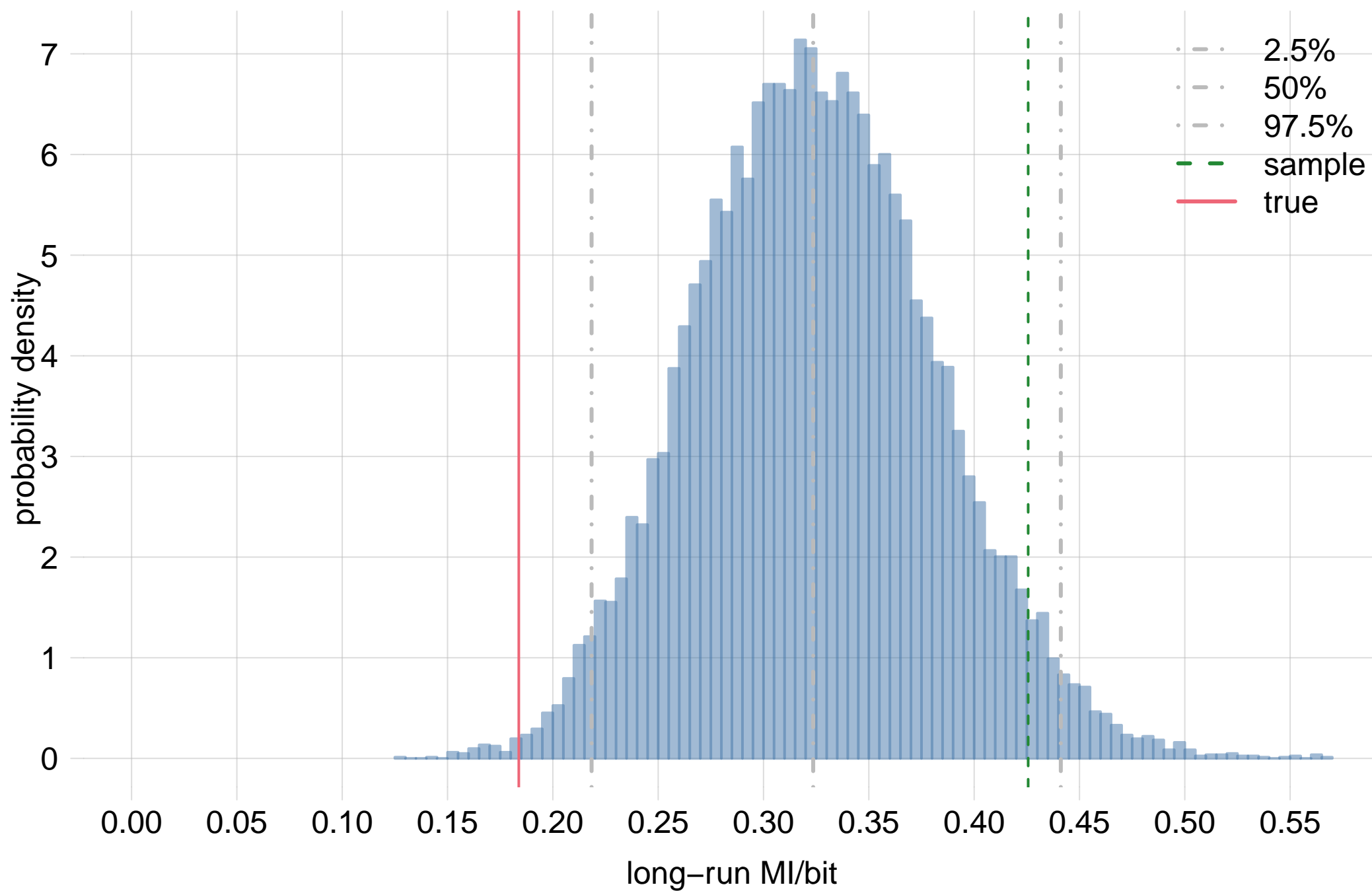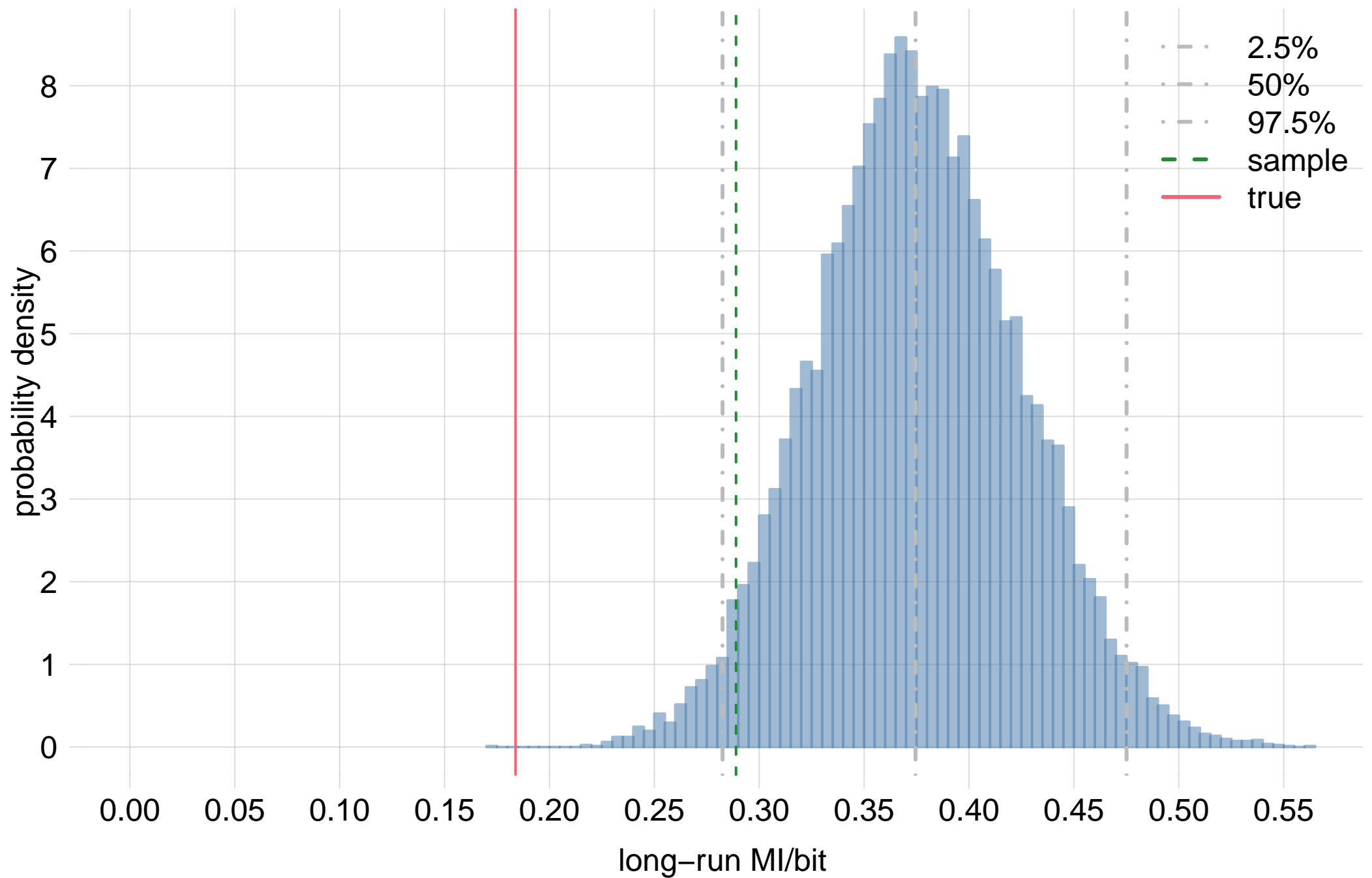**32 observed bins; start observation at bin 2**

64 observed bins; start observation at bin 2

128 observed bins; start observation at bin 2

probability density vs. long−run MI/bit

Legend:
- — · — 2.5%
- — · — 50%
- — · — 97.5%
- — — sample
- —— true
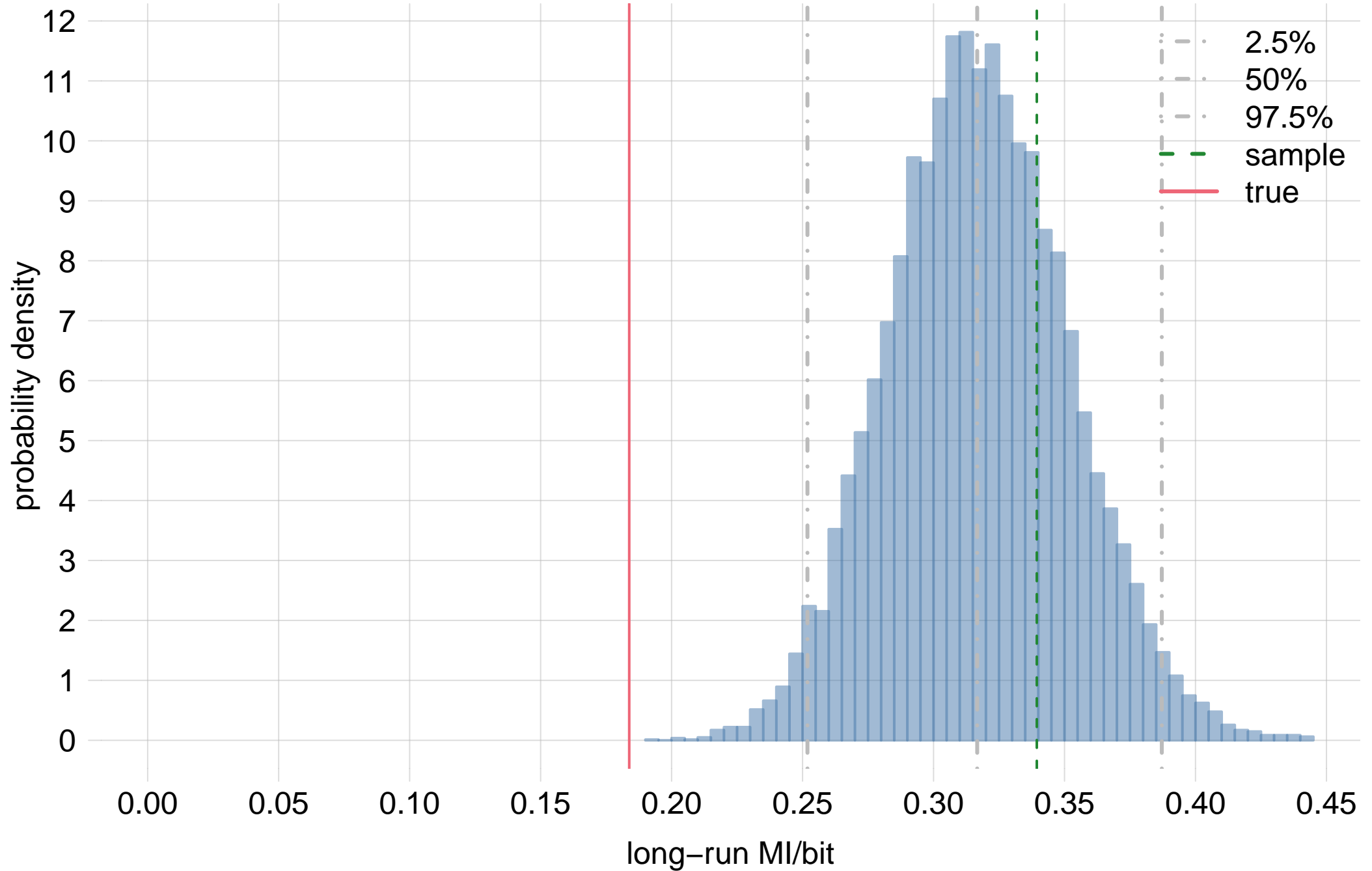
256 observed bins; start observation at bin 2

512 observed bins; start observation at bin 2

- 2.5%
- 50%
- 97.5%
- sample
- true

probability density

long−run MI/bit

1024 observed bins; start observation at bin 2

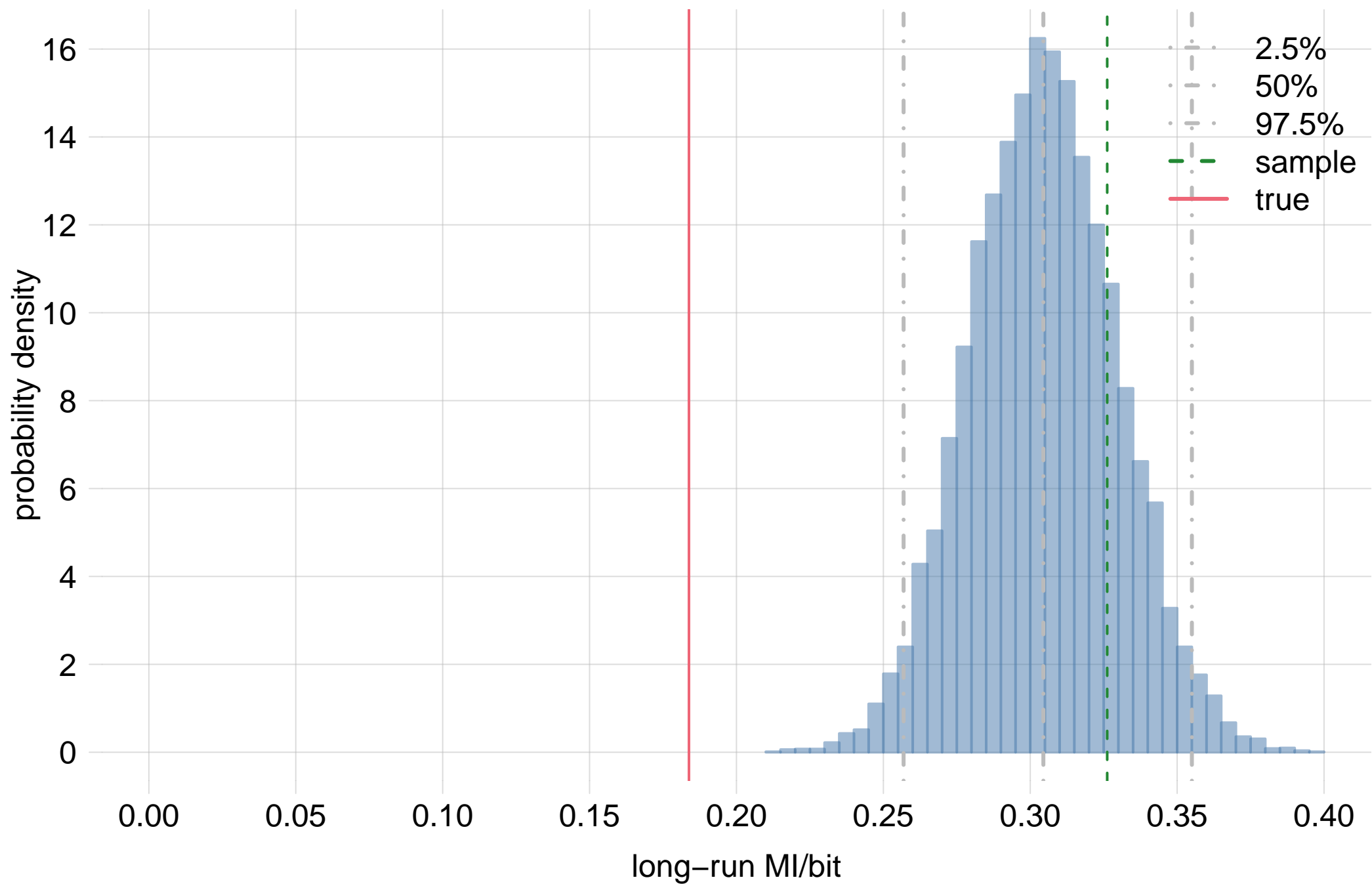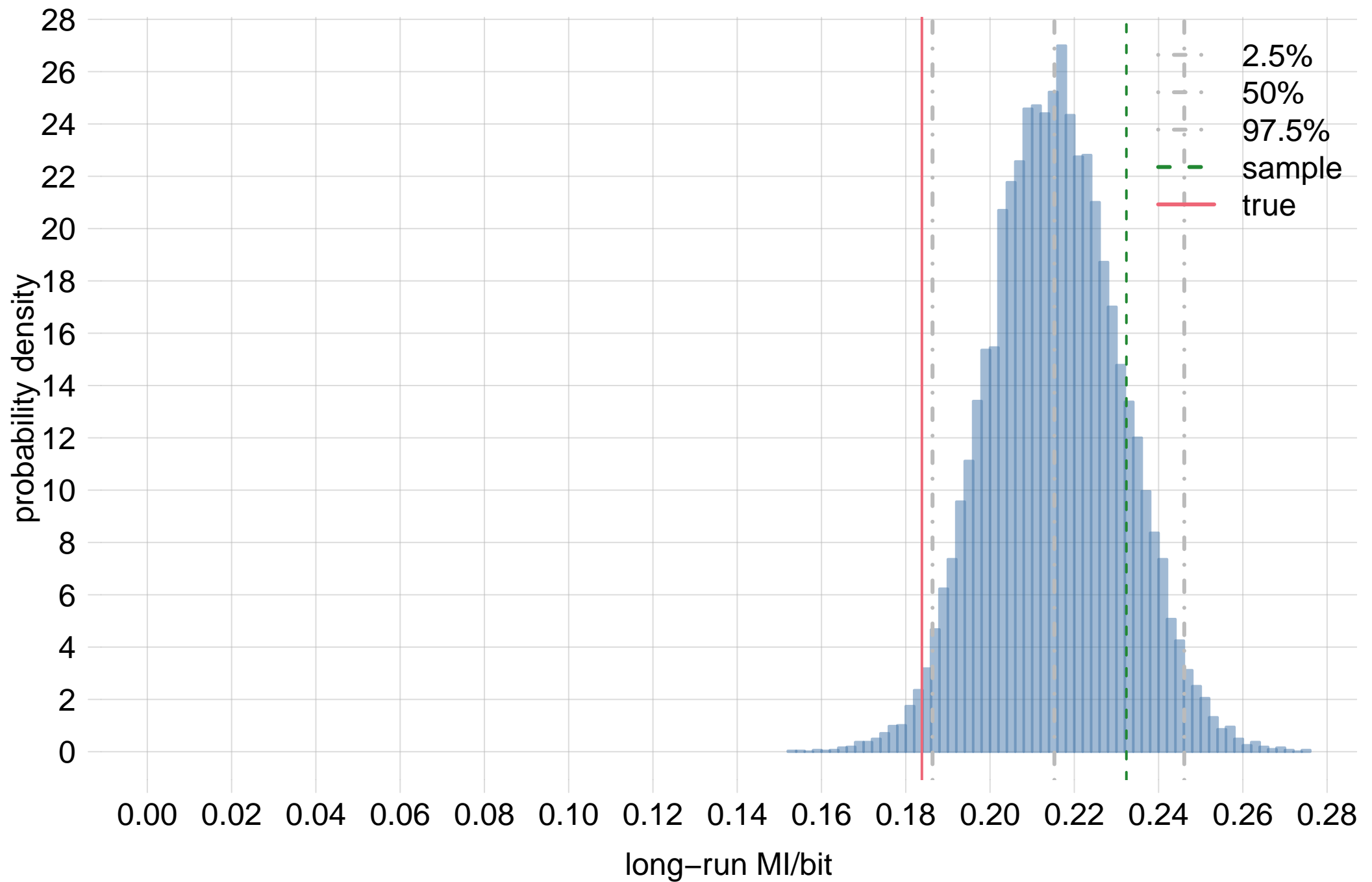**2048 observed bins; start observation at bin 2**
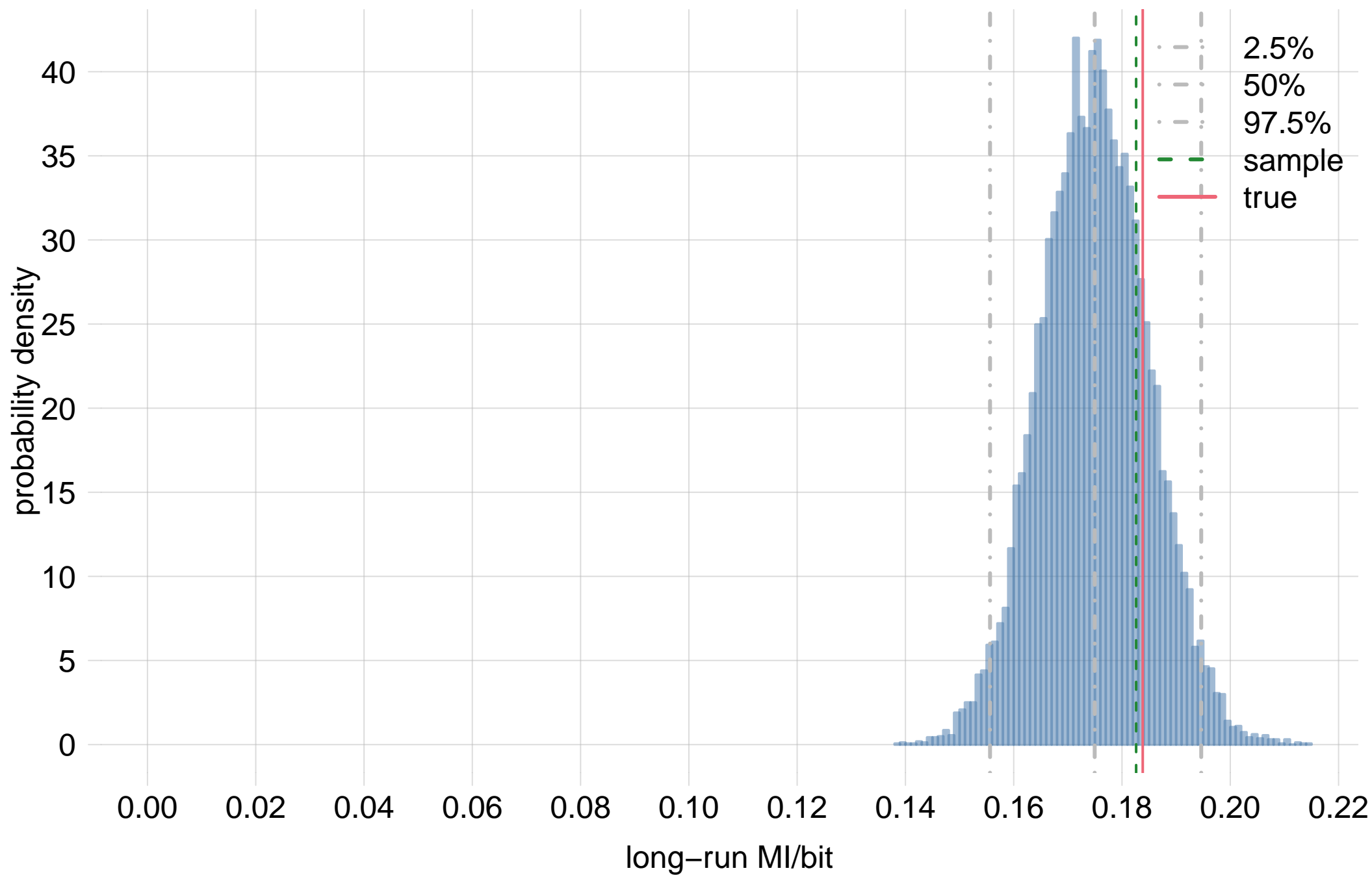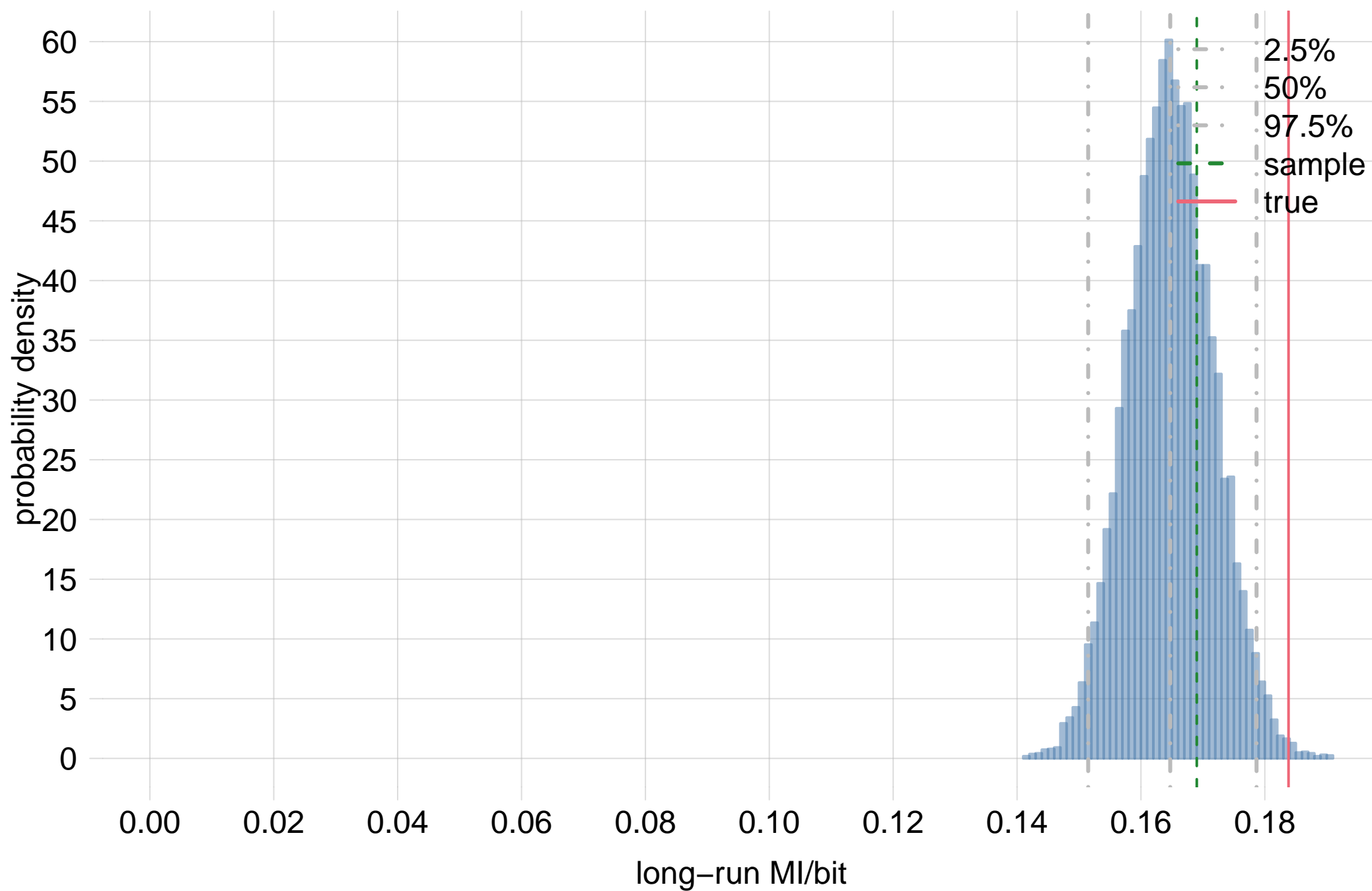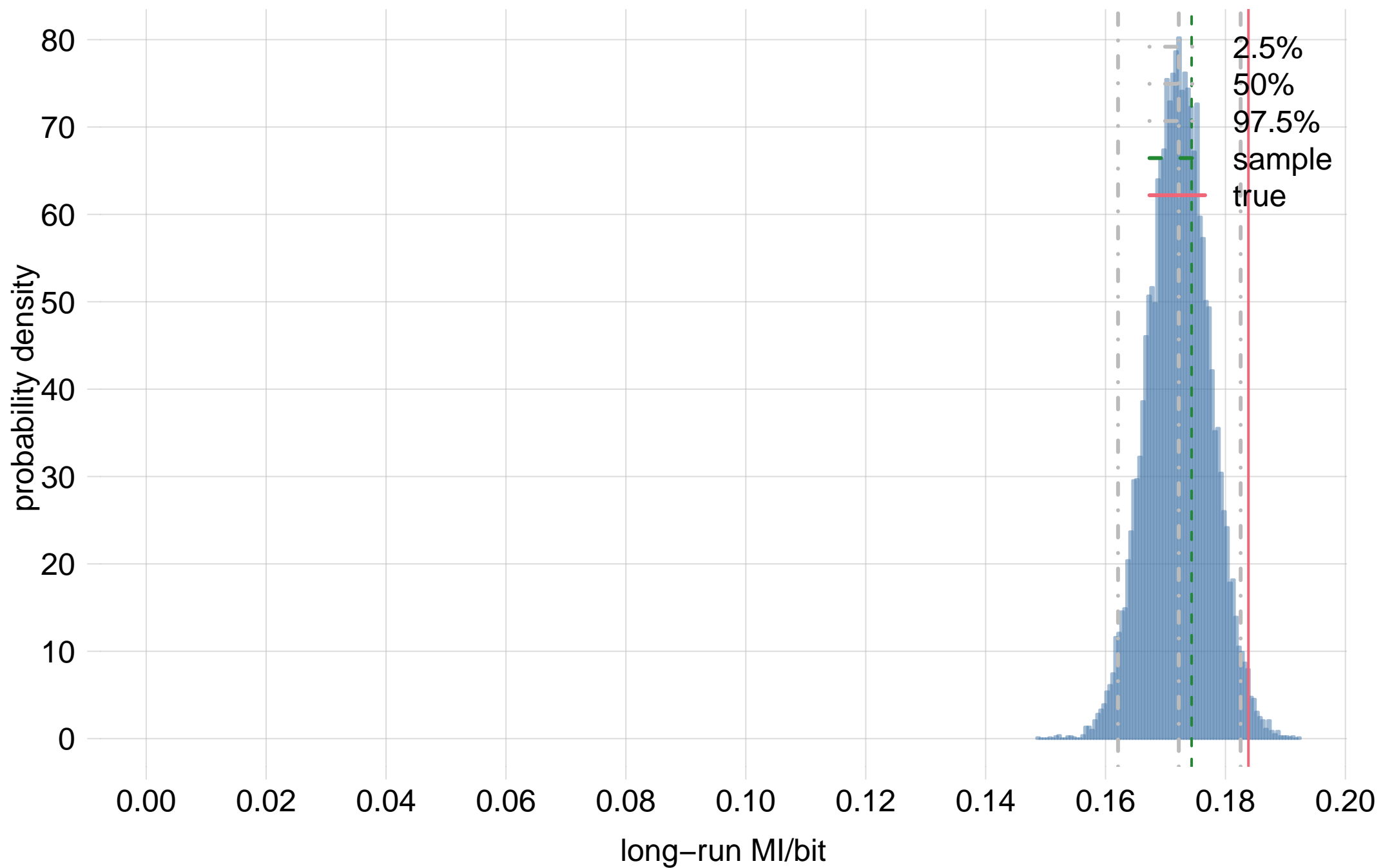
4096 observed bins; start observation at bin 2

2.5%
50%
97.5%
sample
true

probability density

long−run MI/bit

8192 observed bins; start observation at bin 2

probability density

long−run MI/bit

2.5%
50%
97.5%
sample
true

11391 observed bins; start observation at bin 2

probability density

long−run MI/bit

2.5%
50%
97.5%
sample
true