

$N = 3$ $N = 10$ $N = 30$ $N = 100$

Coverage

Coverage

Coverage

 $\theta_B = 0.95$ $\theta_B = 0.92$ $\theta_B = 0.87$

0.8 0.9 1.0

0.8 0.9 1.0

0.8 0.9 1.0

0.8 0.9 1.0

Confidence level, $1 - \alpha$

Paired Bayes (IS) Unpaired Bayes Paired CLT CLT Bootstrap $1 - \alpha$

