

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

Coverage

 $\theta = 0.5$ 

Coverage

 $\theta = 0.8$ 

Coverage

 $\theta = 0.95$ Confidence level,  $1 - \alpha$ Bayes CLT Wilson Clopper-Pearson Bootstrap  $1 - \alpha$ 