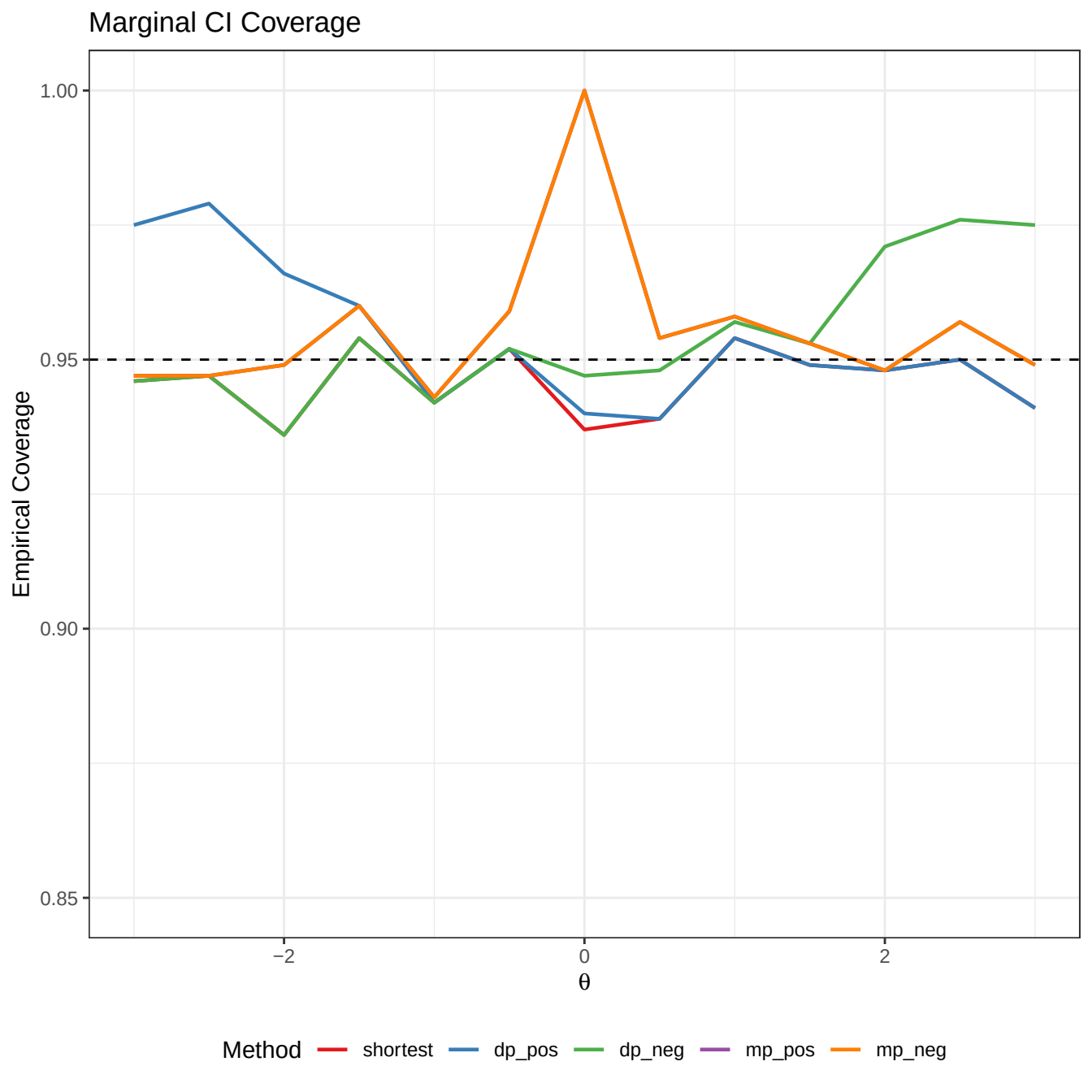
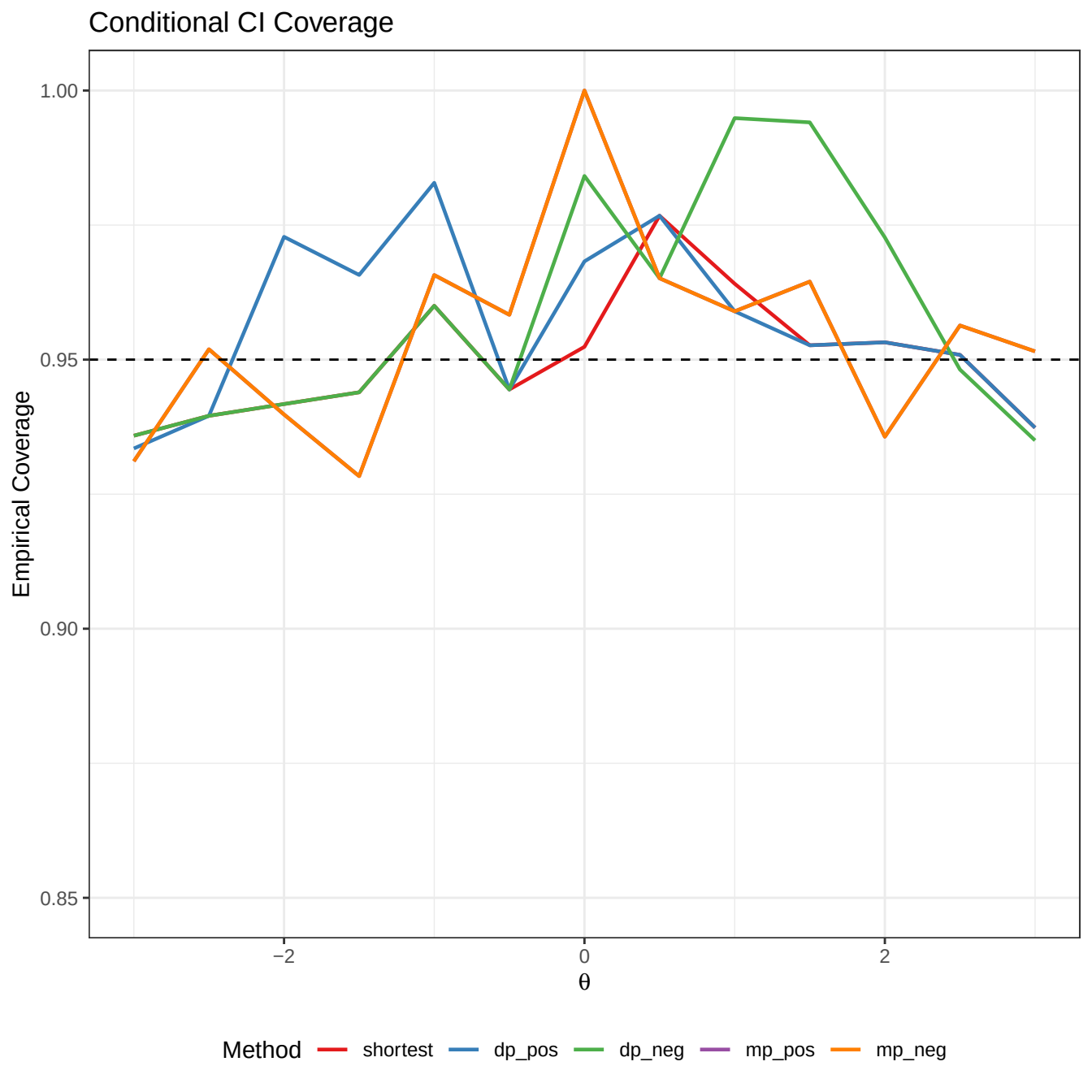
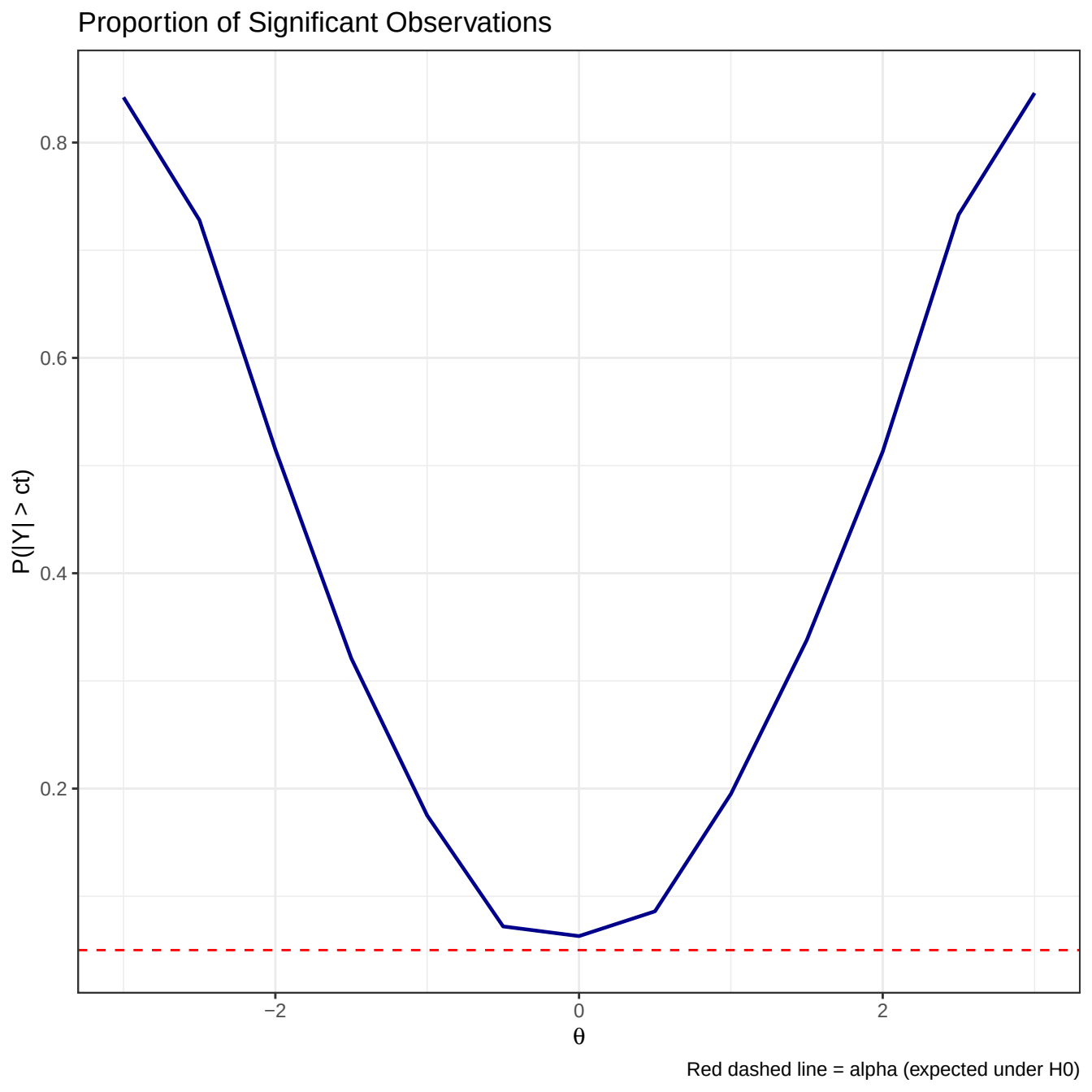

Marginal CI Coverage
1.00
0.95
0.90
0.85
Empirical Coverage
−2
0
2
θ
Method
shortest
dp_pos
dp_neg
mp_pos
mp_neg


Conditional CI Coverage
1.00
0.95
0.90
0.85
Empirical Coverage
−2
0
2
θ
Method
shortest
dp_pos
dp_neg
mp_pos
mp_neg


Proportion of Significant Observations
P(|Y| > ct)
0.8
0.6
0.4
0.2
−2
0
2
θ
Red dashed line = alpha (expected under H0)