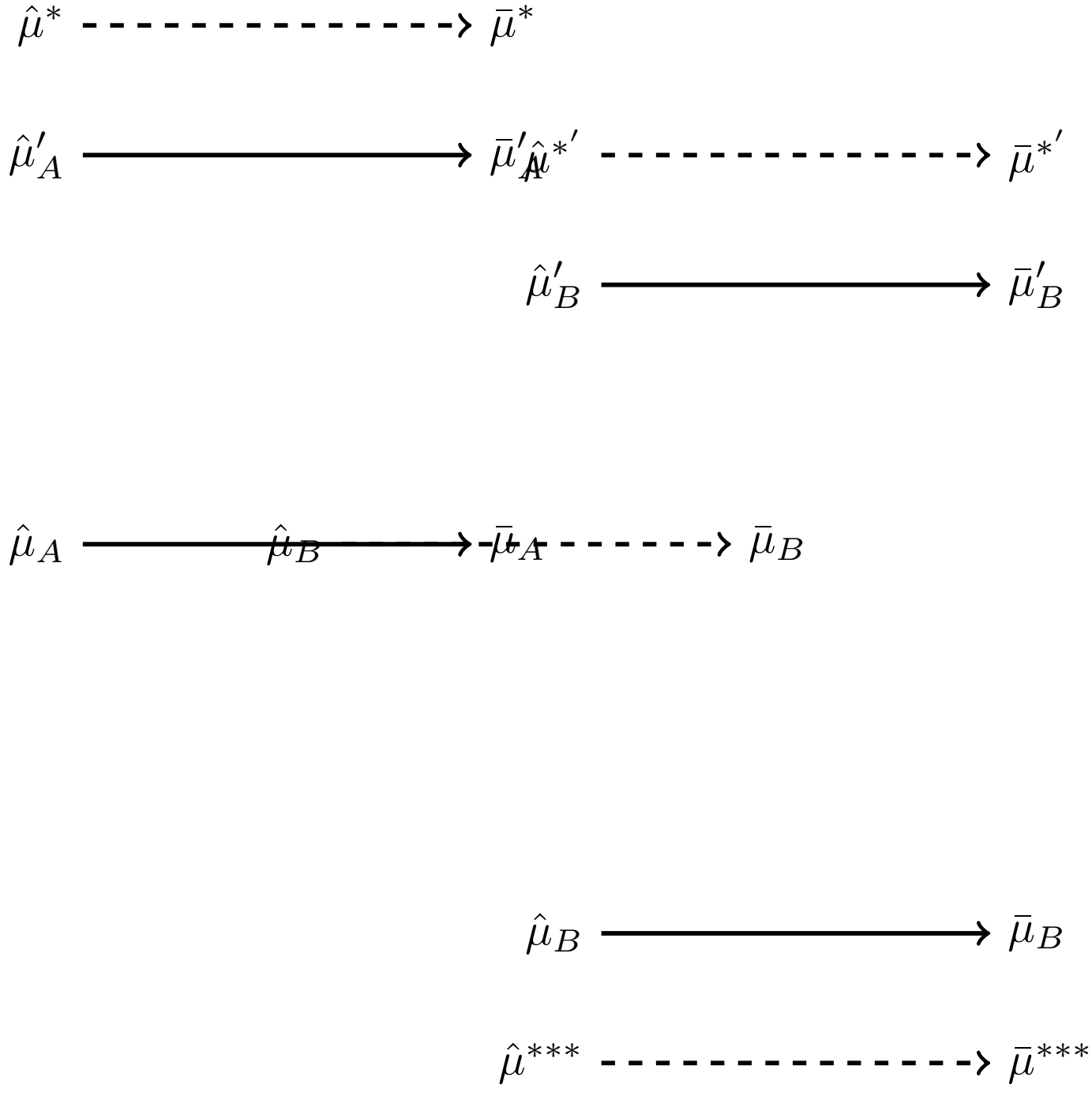

Figure 1: Visualizing the optimistic $\bar{\mu} = \bar{\theta}_0$. μ^* represents the true θ_0^*. Suppose A and B have different estimates of θ_0, where μ^* lies between $[\hat{\mu}, \bar{\mu}]$ with probability $1 - \delta$. The orange lines for $[\hat{\mu}'_A, \bar{\mu}'_A]$ and $[\hat{\mu}'_B, \bar{\mu}'_B]$ denote the worst case scenario for $\Delta_\mu = \bar{\mu}'_B - \hat{\mu}'_A$ due to misspecification.