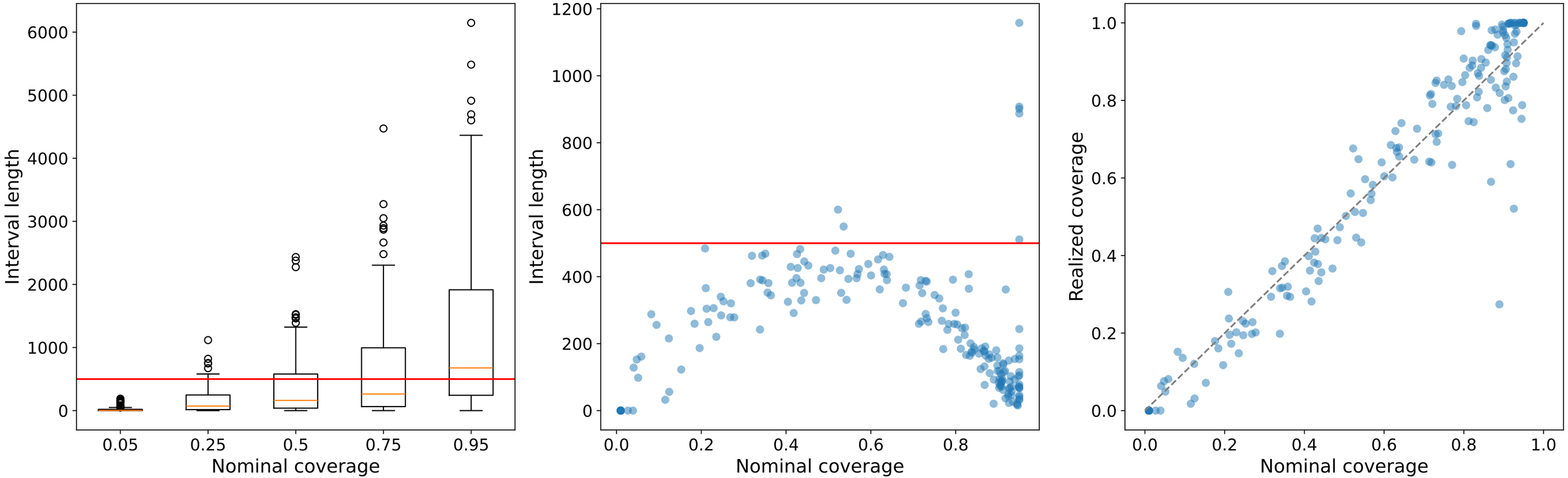
Interval length
6000
5000
4000
3000
2000
1000
0
0.05
0.25
0.5
0.75
0.95
Nominal coverage
Interval length
1200
1000
800
600
400
200
0
0.0
0.2
0.4
0.6
0.8
Nominal coverage
Realized coverage
1.0
0.8
0.6
0.4
0.2
0.0
0.0
0.2
0.4
0.6
0.8
1.0
Nominal coverage