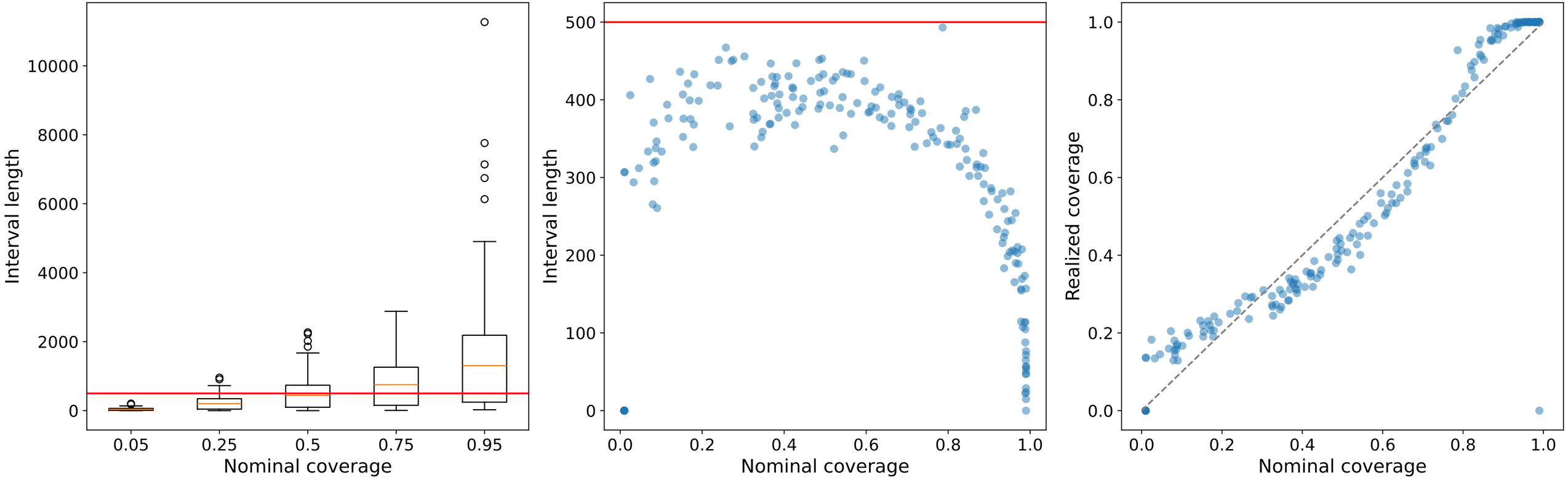
Interval length
10000
8000
6000
4000
2000
0
0.05
0.25
0.5
0.75
0.95
Nominal coverage
Interval length
500
400
300
200
100
0
0.0
0.2
0.4
0.6
0.8
1.0
Nominal coverage
Realized coverage
1.0
0.8
0.6
0.4
0.2
0.0
0.0
0.2
0.4
0.6
0.8
1.0
Nominal coverage