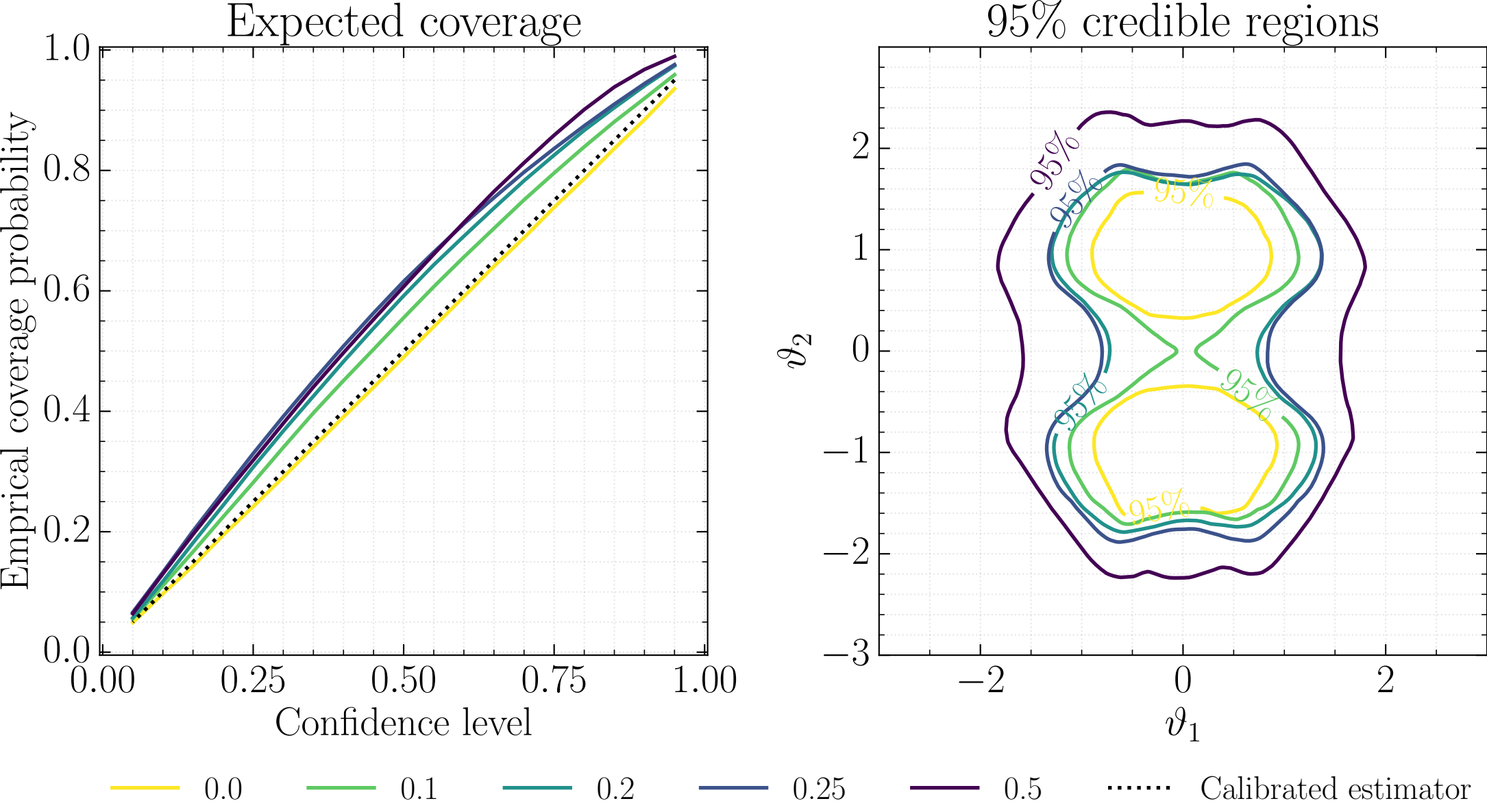
Expected coverage
Emprical coverage probability
Confidence level
0.0
0.2
0.4
0.6
0.8
1.0
0.00
0.25
0.50
0.75
1.00
95% credible regions
95%
ϑ_1
ϑ_2
−3
−2
−1
0
1
2
0.0
0.1
0.2
0.25
0.5
Calibrated estimator