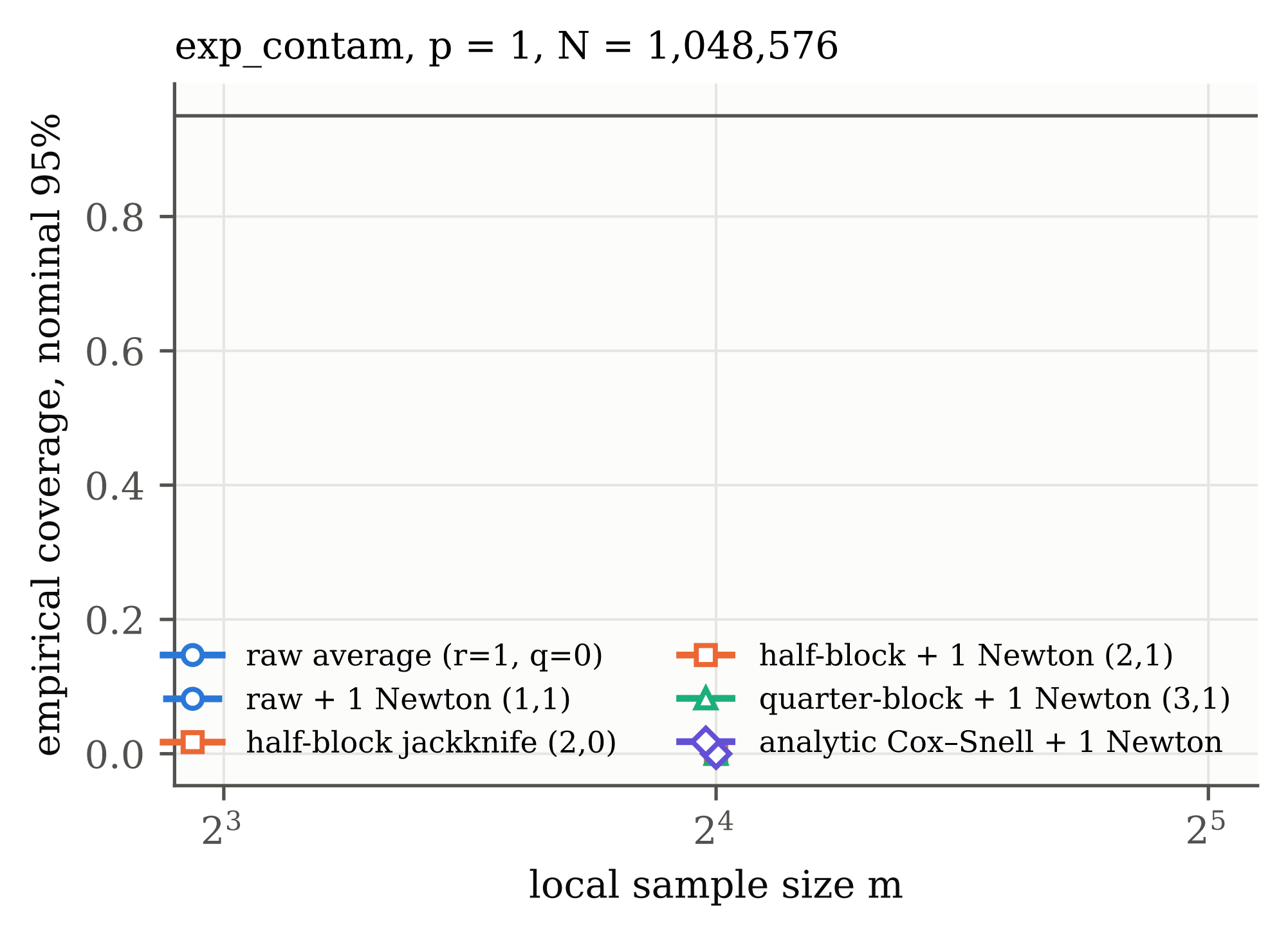

exp_contam, p = 1, N = 1,048,576
empirical coverage, nominal 95%
0.0
0.2
0.4
0.6
0.8
raw average (r=1, q=0)
raw + 1 Newton (1,1)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton
2^3
2^4
2^5
local sample size m