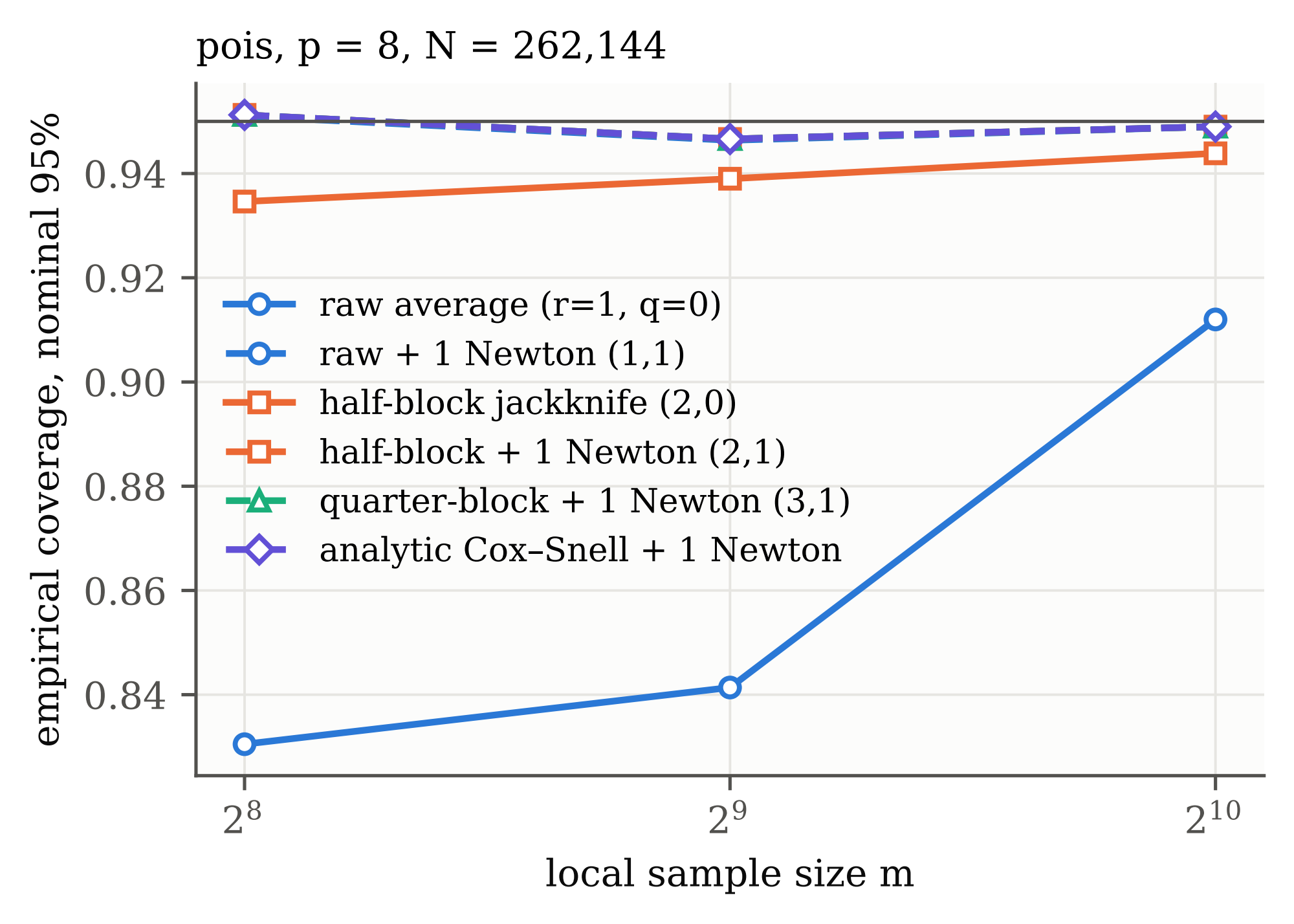

pois, p = 8, N = 262,144
empirical coverage, nominal 95%
0.94
0.92
0.90
0.88
0.86
0.84
raw average (r=1, q=0)
raw + 1 Newton (1,1)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton
2^8
2^9
2^{10}
local sample size m