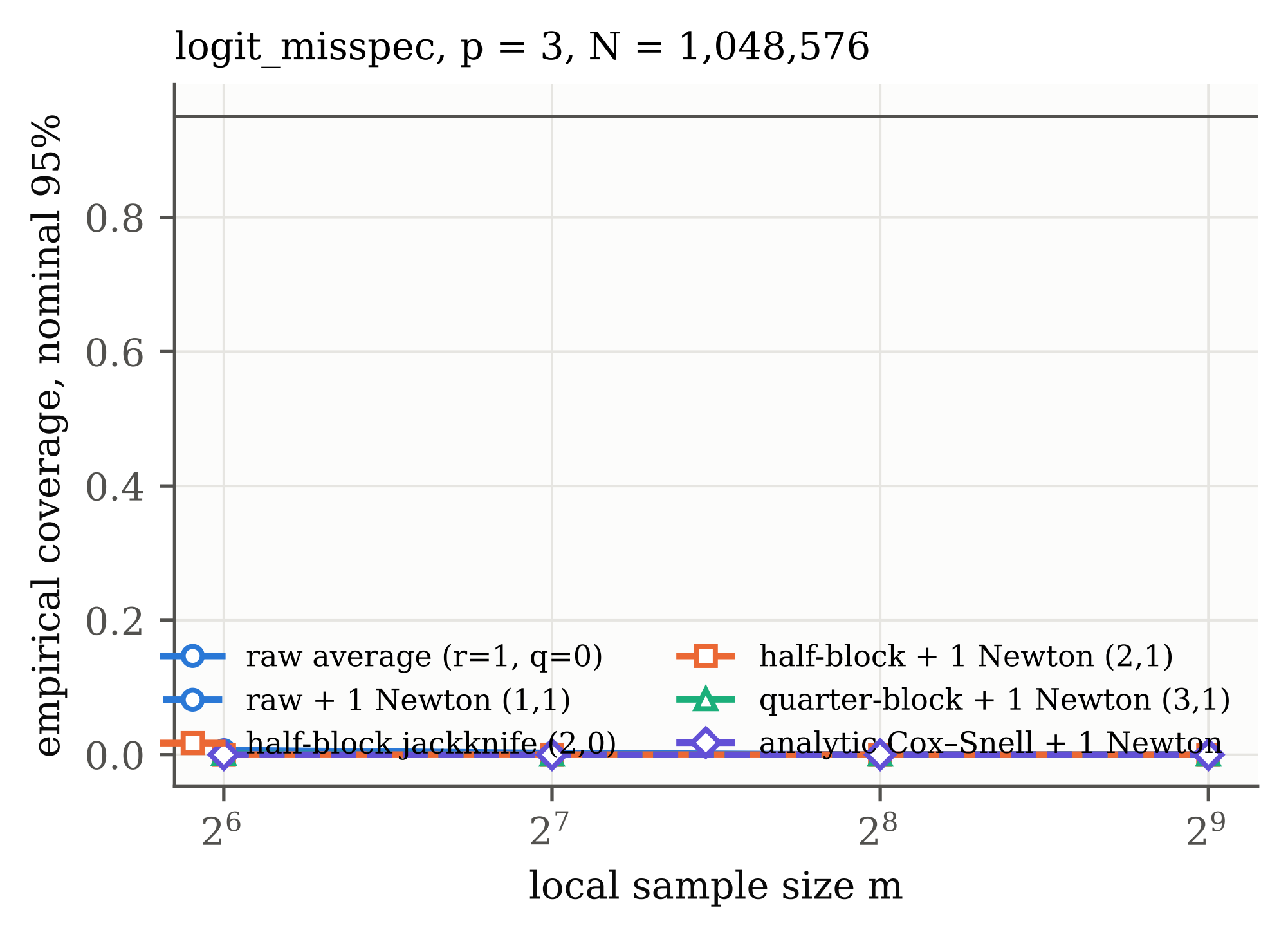

logit_misspec, p = 3, N = 1,048,576
empirical coverage, nominal 95%
0.0
0.2
0.4
0.6
0.8
2^6
2^7
2^8
2^9
local sample size m
raw average (r=1, q=0)
raw + 1 Newton (1,1)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton