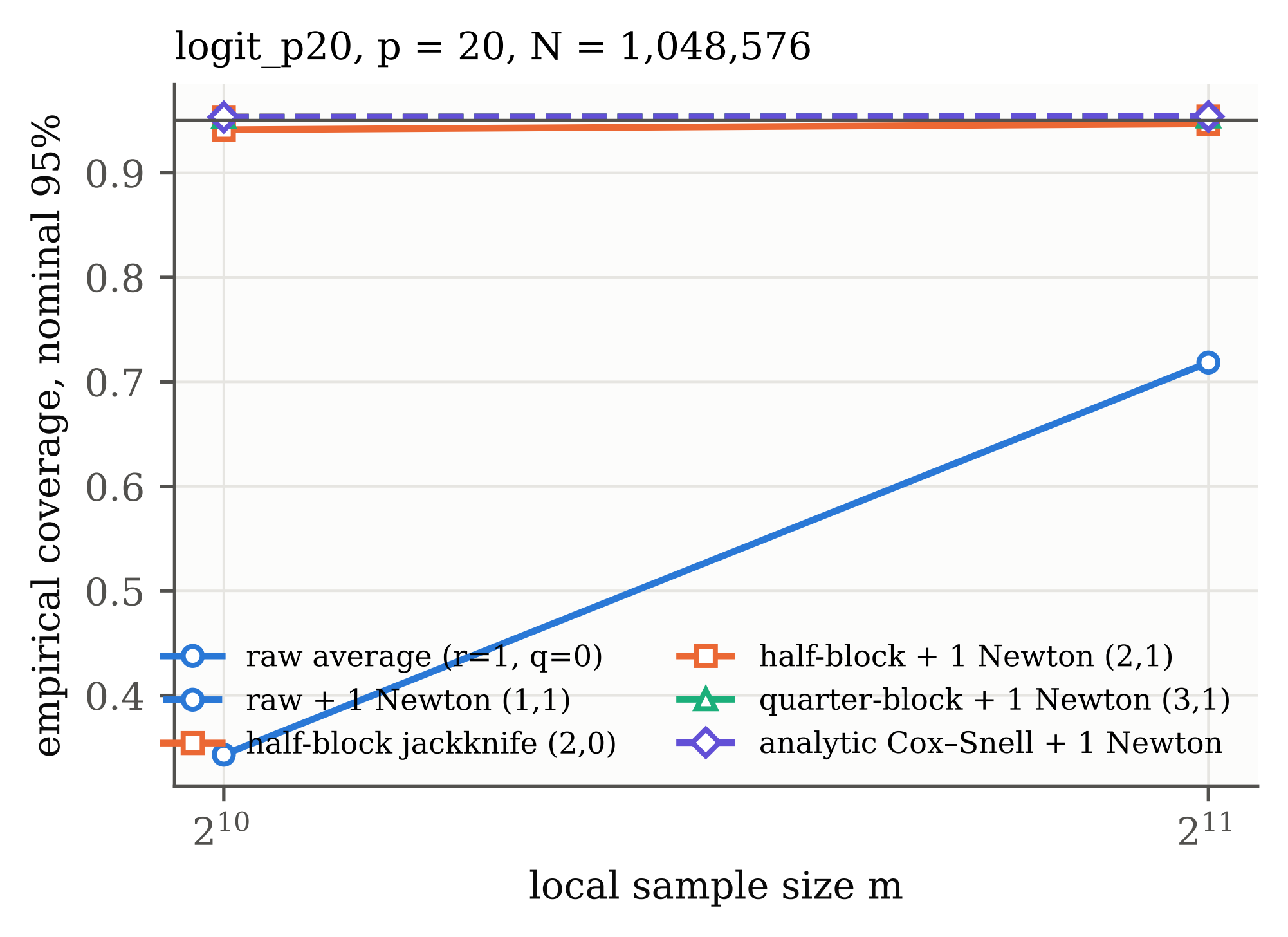

logit_p20, p = 20, N = 1,048,576
empirical coverage, nominal 95%
0.9
0.8
0.7
0.6
0.5
0.4
raw average (r=1, q=0)
raw + 1 Newton (1,1)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton
2^{10}
2^{11}
local sample size m