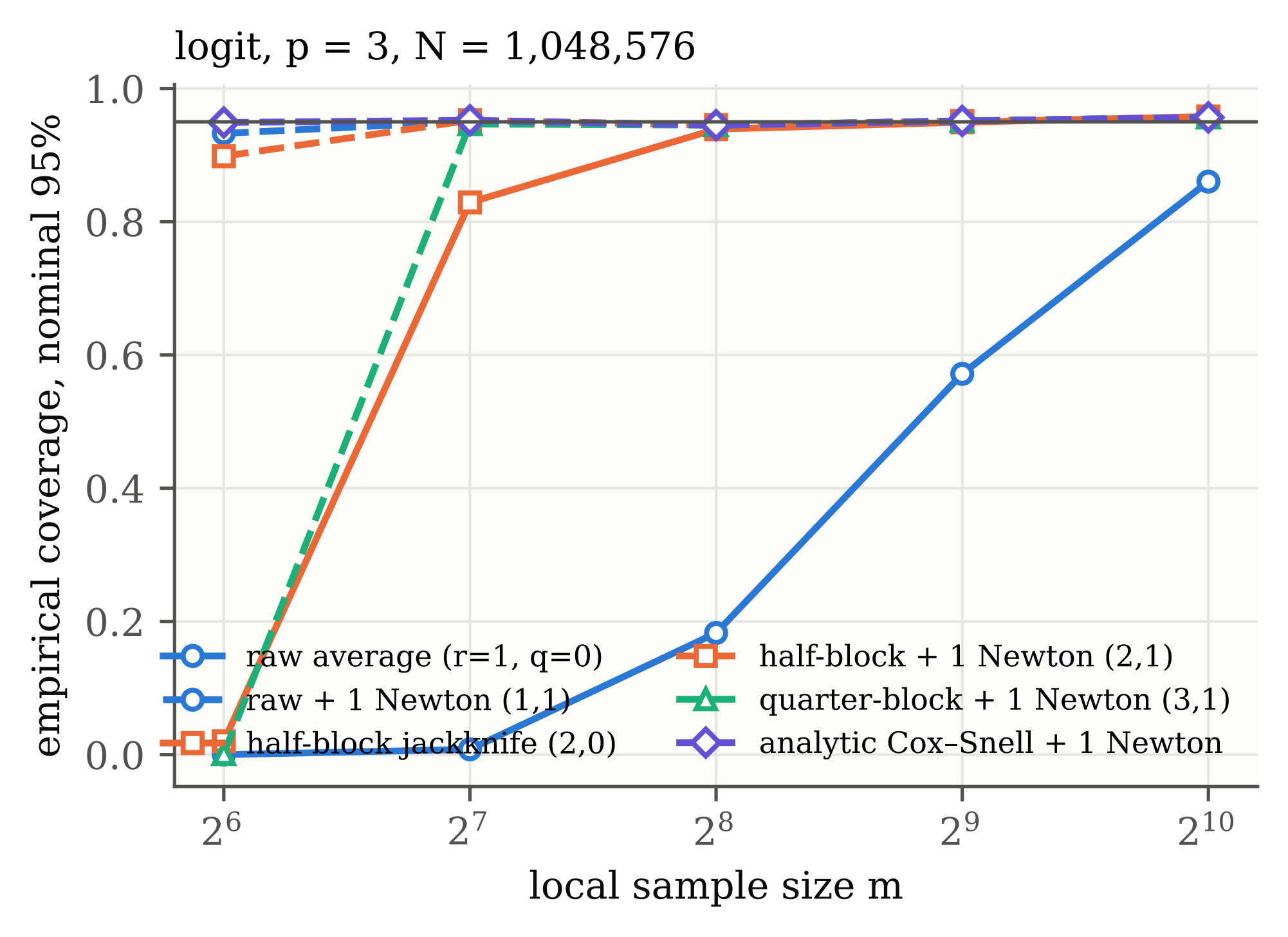

logit, p = 3, N = 1,048,576
empirical coverage, nominal 95%
1.0
0.8
0.6
0.4
0.2
0.0
$2^6$
$2^7$
$2^8$
$2^9$
$2^{10}$
local sample size m
raw average (r=1, q=0)
raw + 1 Newton (1,1)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton