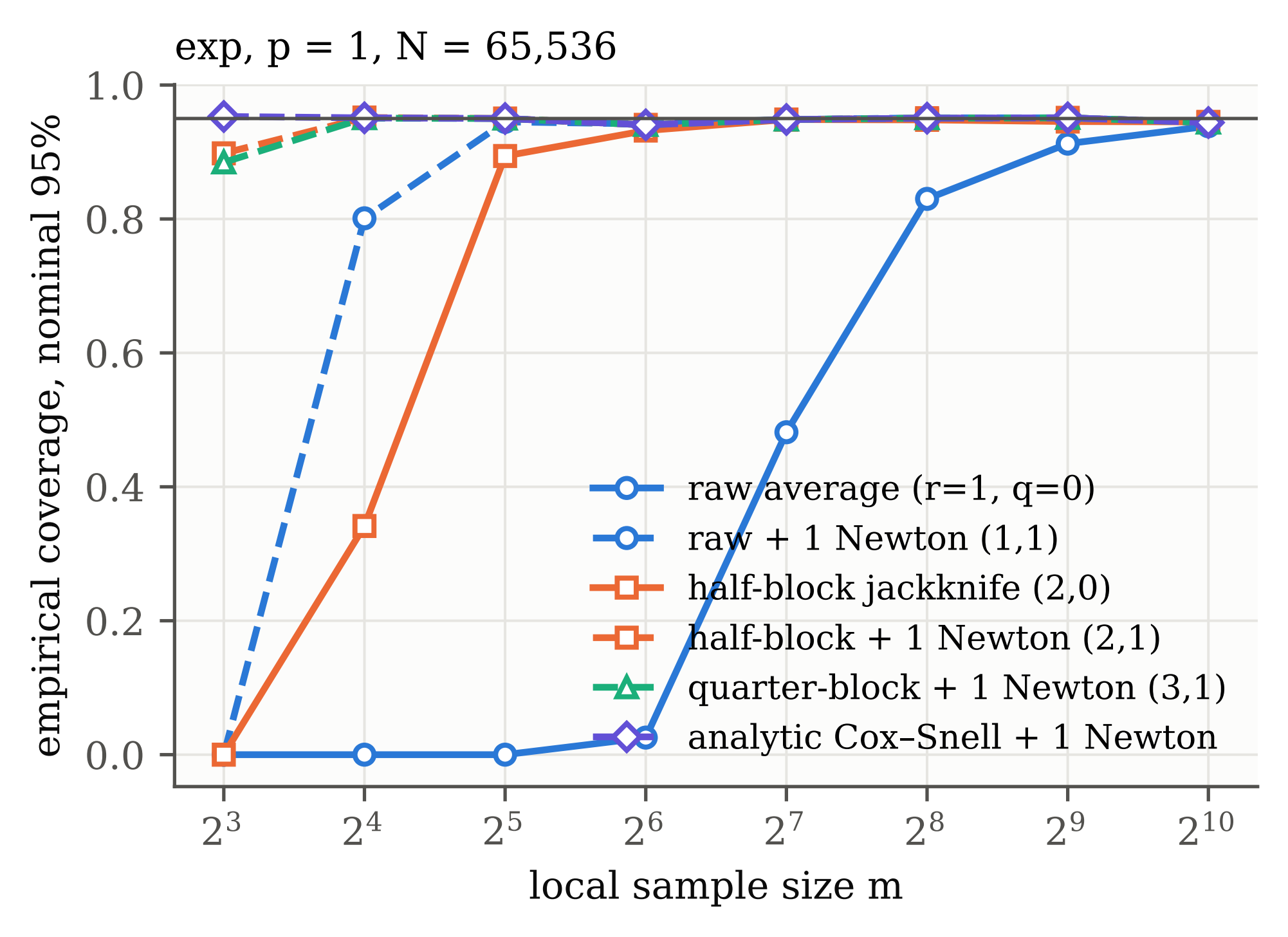

exp, p = 1, N = 65,536
empirical coverage, nominal 95%
1.0
0.8
0.6
0.4
0.2
0.0
2^3
2^4
2^5
2^6
2^7
2^8
2^9
2^{10}
local sample size m
raw average (r=1, q=0)
raw + 1 Newton (1,1)
half-block jackknife (2,0)
half-block + 1 Newton (2,1)
quarter-block + 1 Newton (3,1)
analytic Cox–Snell + 1 Newton