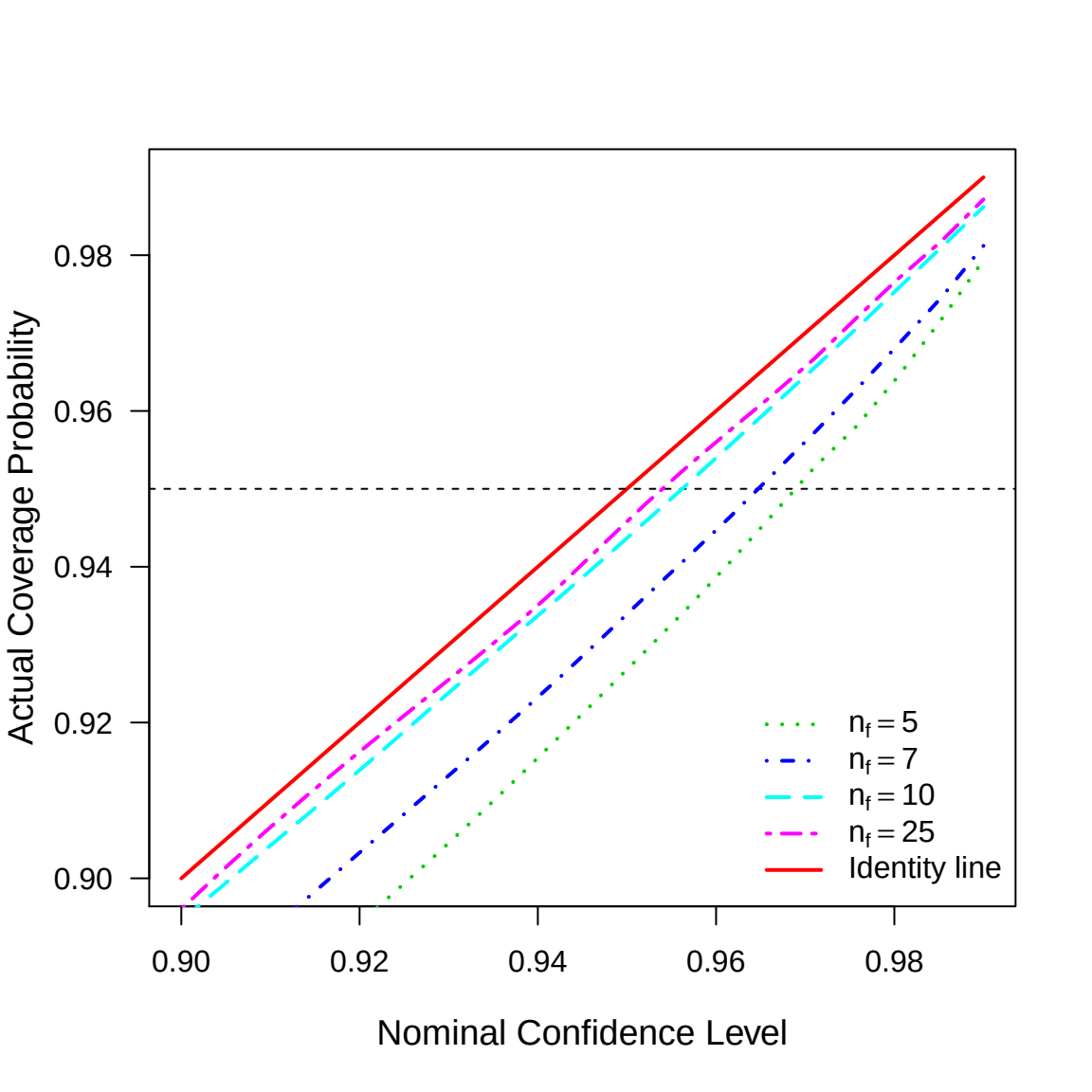

Actual Coverage Probability
0.98
0.96
0.94
0.92
0.90
0.90
0.92
0.94
0.96
0.98
Nominal Confidence Level
$n_f = 5$
$n_f = 7$
$n_f = 10$
$n_f = 25$
Identity line