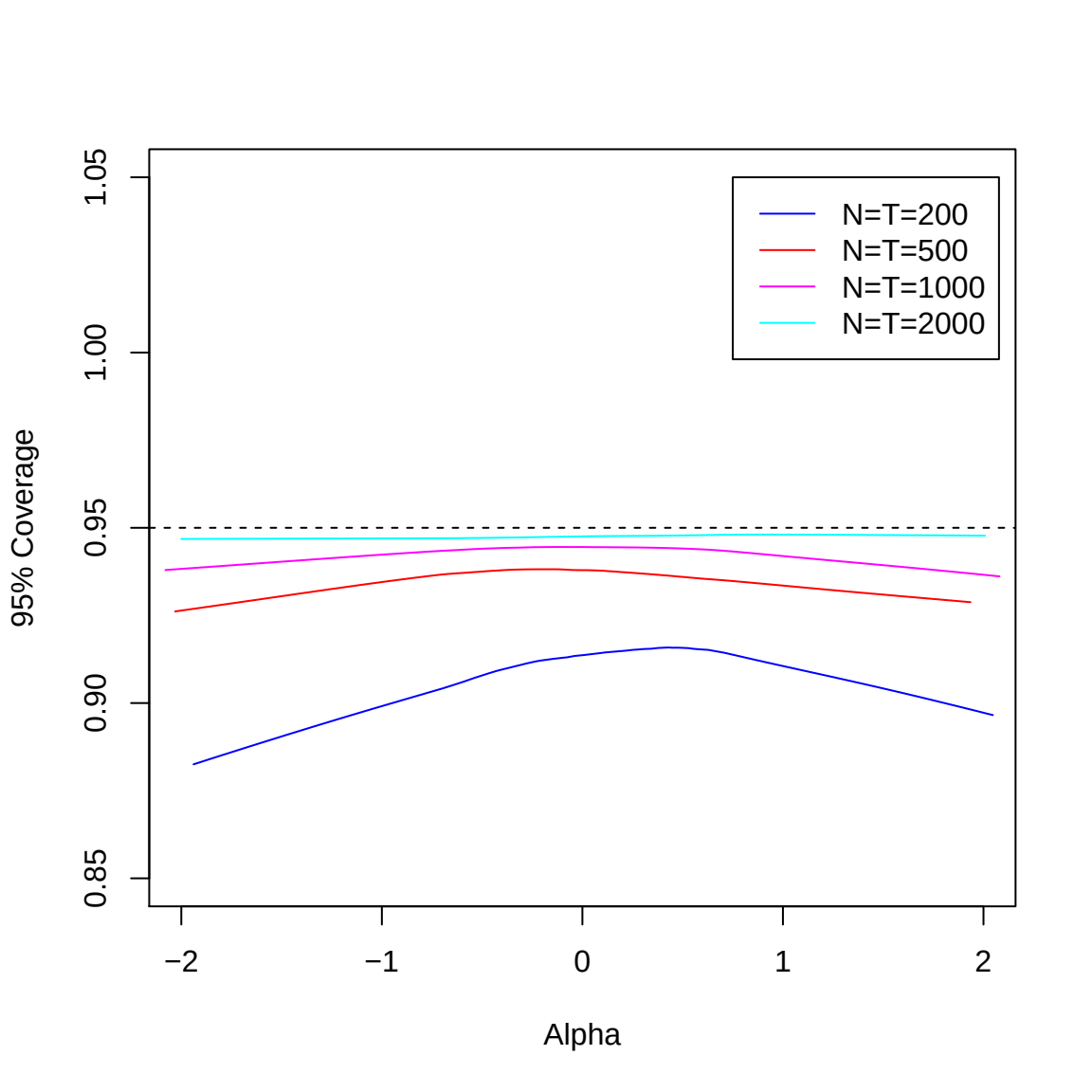
N=T=200
N=T=500
N=T=1000
N=T=2000
95% Coverage
0.85
0.90
0.95
1.00
1.05
−2
−1
0
1
2
Alpha