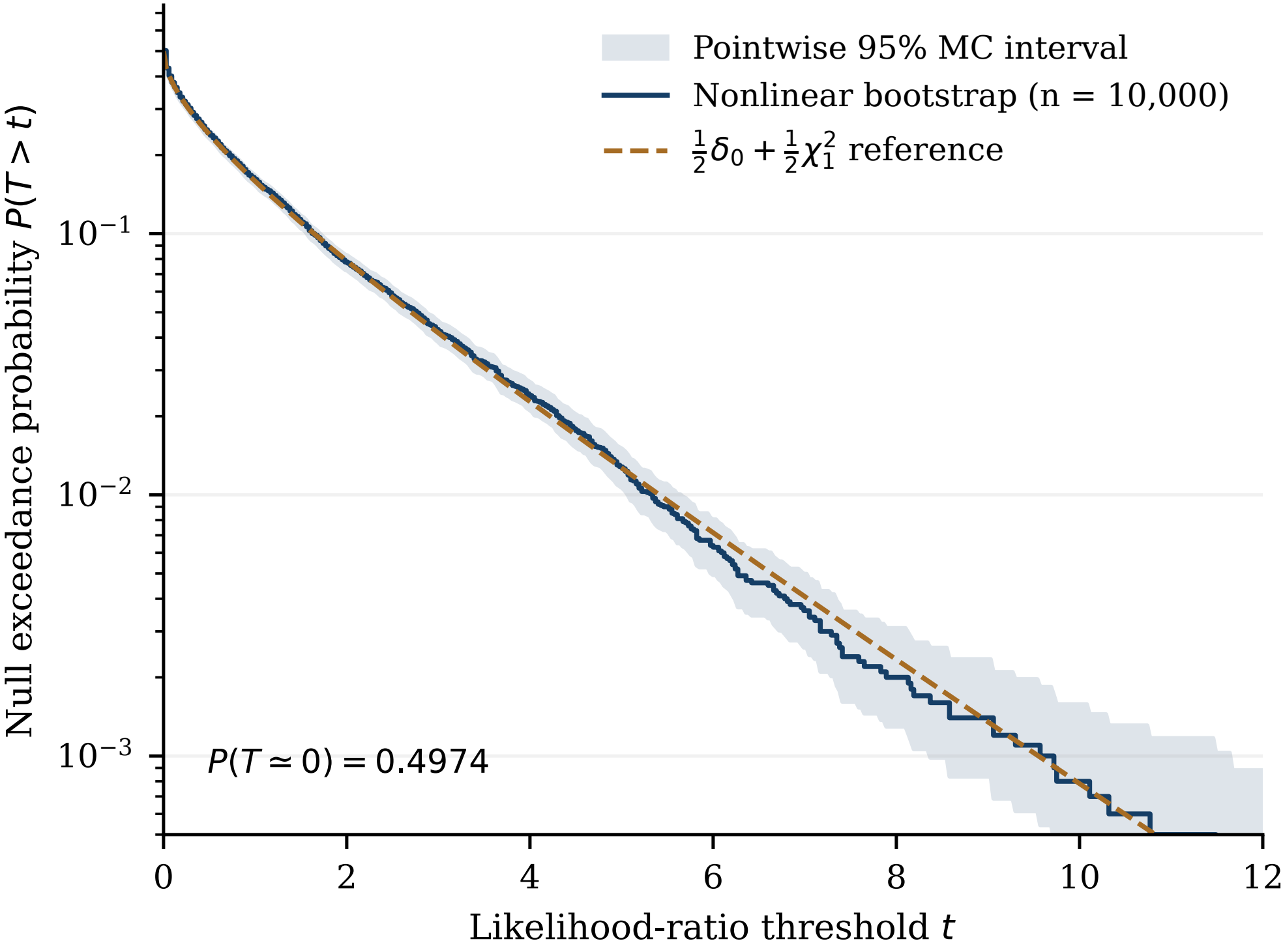
Pointwise 95% MC interval
Nonlinear bootstrap (n = 10,000)
$\frac{1}{2}\delta_0 + \frac{1}{2}\chi^2_1$ reference
$P(T \simeq 0) = 0.4974$
Null exceedance probability $P(T > t)$
10^{-1}
10^{-2}
10^{-3}
0
2
4
6
8
10
12
Likelihood-ratio threshold t