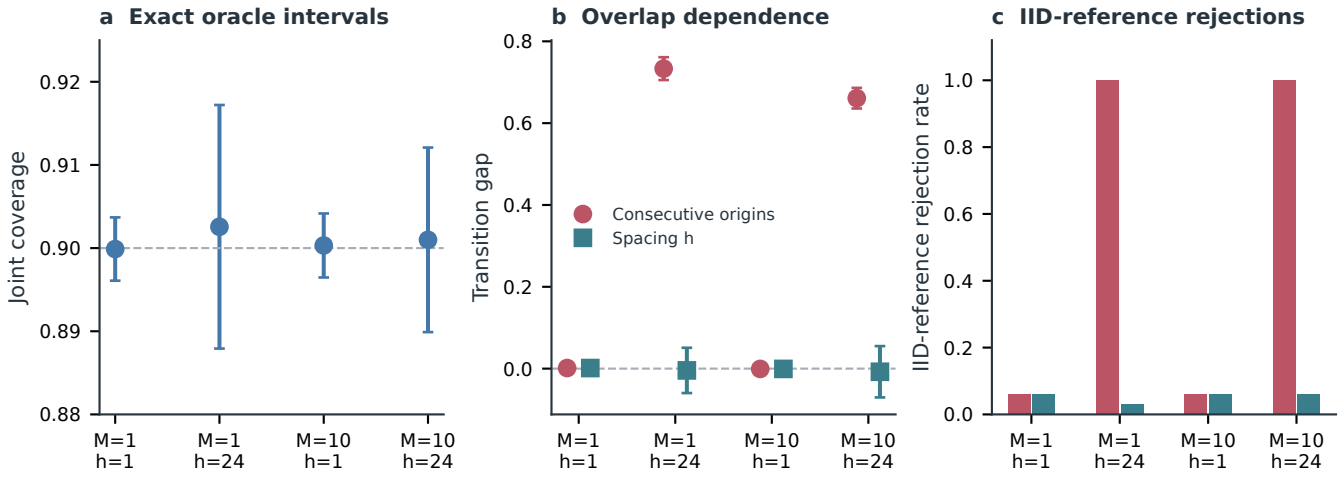

a Exact oracle intervals
Joint coverage
0.92
0.91
0.90
0.89
0.88
M=1 h=1
M=1 h=24
M=10 h=1
M=10 h=24
b Overlap dependence
Transition gap
0.8
0.6
0.4
0.2
0.0
Consecutive origins
Spacing h
M=1 h=1
M=1 h=24
M=10 h=1
M=10 h=24
c IID-reference rejections
IID-reference rejection rate
1.0
0.8
0.6
0.4
0.2
0.0
M=1 h=1
M=1 h=24
M=10 h=1
M=10 h=24