

**Supplemental material for “Inference on the symmetry
point-based optimal cut-off point and associated sensitivity and
specificity with application to SARS-CoV-2 antibody data”**

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Results from the Simulation Study of Section 3.1

Table 1. Estimated coverage probabilities of the confidence intervals for c_s , when $X \sim N(\mu_X = 6.5, \sigma_X^2 = 0.3^2)$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods						
		δ	δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
6.81	(20,30)	0.933	0.915	0.944	0.949	0.937	0.957	0.957
	(30,30)	0.932	0.908	0.935	0.932	0.931	0.946	0.947
	(50,50)	0.938	0.938	0.926	0.922	0.925	0.956	0.957
	(50,100)	0.925	0.928	0.940	0.942	0.939	0.953	0.953
	(100,100)	0.937	0.913	0.940	0.941	0.930	0.954	0.954
	(50,300)	0.939	0.940	0.945	0.940	0.944	0.952	0.952
6.99	(20,30)	0.931	0.943	0.924	0.924	0.922	0.956	0.956
	(30,30)	0.951	0.941	0.955	0.953	0.949	0.952	0.952
	(50,50)	0.934	0.946	0.939	0.932	0.931	0.968	0.968
	(50,100)	0.936	0.931	0.936	0.928	0.931	0.954	0.954
	(100,100)	0.933	0.937	0.939	0.944	0.929	0.953	0.953
	(50,300)	0.935	0.933	0.934	0.929	0.927	0.938	0.938
7.25	(20,30)	0.928	0.936	0.932	0.928	0.927	0.951	0.951
	(30,30)	0.938	0.946	0.935	0.930	0.924	0.967	0.967
	(50,50)	0.943	0.948	0.946	0.943	0.946	0.960	0.960
	(50,100)	0.955	0.922	0.955	0.950	0.949	0.951	0.951
	(100,100)	0.954	0.941	0.947	0.943	0.943	0.958	0.958
	(50,300)	0.945	0.942	0.934	0.928	0.933	0.960	0.960

Table 2. Estimated coverage probabilities of the confidence intervals for c_s , when $X \sim N(\mu_X = 3.5, \sigma_X^2 = 0.3^2)^{-3}$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)^{-3}$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
3.19	(20,30)	0.924	0.936	0.940	0.930	0.959	0.952
	(30,30)	0.931	0.929	0.923	0.927	0.946	0.953
	(50,50)	0.938	0.933	0.927	0.914	0.941	0.937
	(50,100)	0.920	0.945	0.940	0.935	0.961	0.943
	(100,100)	0.912	0.928	0.928	0.921	0.950	0.953
	(50,300)	0.945	0.946	0.943	0.939	0.953	0.953
3.01	(20,30)	0.927	0.923	0.910	0.911	0.961	0.958
	(30,30)	0.948	0.957	0.950	0.951	0.955	0.965
	(50,50)	0.933	0.947	0.943	0.937	0.958	0.956
	(50,100)	0.948	0.944	0.947	0.934	0.948	0.965
	(100,100)	0.918	0.932	0.925	0.929	0.962	0.968
	(50,300)	0.943	0.941	0.938	0.936	0.963	0.963
2.75	(20,30)	0.931	0.935	0.930	0.933	0.961	0.947
	(30,30)	0.941	0.939	0.933	0.936	0.950	0.960
	(50,50)	0.933	0.949	0.936	0.939	0.959	0.960
	(50,100)	0.952	0.953	0.952	0.955	0.956	0.950
	(100,100)	0.942	0.942	0.938	0.938	0.966	0.948
	(50,300)	0.938	0.929	0.928	0.927	0.945	0.945

Table 3. Estimated coverage probabilities of the confidence intervals for c_s , when $\log(X) \sim N(\mu_X = 2.5, \sigma_X^2 = 0.3^2)$ and $\log(Y) \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
2.81	(20,30)	0.926	0.943	0.950	0.936	0.956	0.951
	(30,30)	0.931	0.928	0.931	0.933	0.953	0.955
	(50,50)	0.940	0.922	0.923	0.924	0.952	0.939
	(50,100)	0.914	0.936	0.939	0.935	0.953	0.949
	(100,100)	0.928	0.944	0.941	0.929	0.951	0.956
	(50,300)	0.941	0.945	0.939	0.946	0.952	0.952
2.99	(20,30)	0.926	0.927	0.923	0.923	0.949	0.955
	(30,30)	0.939	0.955	0.954	0.947	0.952	0.958
	(50,50)	0.925	0.940	0.931	0.931	0.949	0.959
	(50,100)	0.937	0.937	0.928	0.930	0.949	0.956
	(100,100)	0.929	0.939	0.942	0.930	0.953	0.952
	(50,300)	0.933	0.938	0.930	0.930	0.939	0.939
3.25	(20,30)	0.928	0.929	0.928	0.925	0.956	0.950
	(30,30)	0.937	0.935	0.930	0.924	0.951	0.953
	(50,50)	0.936	0.945	0.943	0.943	0.962	0.961
	(50,100)	0.951	0.956	0.951	0.949	0.962	0.961
	(100,100)	0.953	0.945	0.942	0.944	0.955	0.951
	(50,300)	0.943	0.936	0.928	0.933	0.957	0.957

Table 4. Estimated coverage probabilities of the confidence intervals for c_s , when $X \sim \text{Gamma}(\alpha_X = 2, \beta_X = 2)$ and $Y \sim \text{Gamma}(\alpha_Y = 2, \beta_Y = 2)$.

Scenario β_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
3.51	(20,30)	0.915	0.940	0.947	0.943	0.951	0.951
	(30,30)	0.920	0.924	0.923	0.924	0.947	0.947
	(50,50)	0.929	0.920	0.920	0.910	0.948	0.948
	(50,100)	0.916	0.939	0.935	0.938	0.950	0.950
	(100,100)	0.933	0.944	0.948	0.947	0.942	0.942
	(50,300)	0.934	0.936	0.939	0.942	0.953	0.953
4.97	(20,30)	0.937	0.919	0.915	0.920	0.956	0.956
	(30,30)	0.912	0.936	0.935	0.935	0.944	0.944
	(50,50)	0.939	0.946	0.948	0.944	0.965	0.965
	(50,100)	0.945	0.937	0.934	0.935	0.966	0.966
	(100,100)	0.941	0.948	0.948	0.950	0.965	0.965
	(50,300)	0.946	0.944	0.940	0.942	0.951	0.951
8.23	(20,30)	0.936	0.940	0.938	0.937	0.951	0.951
	(30,30)	0.944	0.931	0.934	0.927	0.948	0.948
	(50,50)	0.938	0.950	0.950	0.950	0.955	0.955
	(50,100)	0.933	0.939	0.939	0.945	0.959	0.959
	(100,100)	0.947	0.946	0.942	0.943	0.969	0.969
	(50,300)	0.950	0.947	0.940	0.944	0.939	0.939

Table 5. Estimated coverage probabilities of the confidence intervals for c_s , when $X \sim 0.5N(10, 1) + 0.5N(13, 1)$ and $Y \sim 0.5N(\mu_{Y_1}, 1) + 0.5N(\mu_{Y_2}, \sqrt{5})$.

Scenario (μ_{Y_1}, μ_{Y_2})	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(11.43,15.43)	(20,30)	0.909	0.925	0.938	0.943	0.953	0.953
	(30,30)	0.953	0.936	0.937	0.935	0.943	0.943
	(50,50)	0.980	0.935	0.932	0.919	0.952	0.952
	(50,100)	0.900	0.918	0.929	0.932	0.945	0.945
	(100,100)	0.951	0.935	0.941	0.932	0.953	0.953
	(50,300)	0.937	0.929	0.924	0.929	0.953	0.953
(12.39,16.39)	(20,30)	0.978	0.935	0.934	0.924	0.952	0.952
	(30,30)	0.912	0.937	0.939	0.934	0.964	0.964
	(50,50)	0.947	0.935	0.936	0.936	0.956	0.956
	(50,100)	0.972	0.912	0.912	0.917	0.952	0.952
	(100,100)	0.937	0.950	0.948	0.953	0.954	0.954
	(50,300)	0.948	0.910	0.896	0.910	0.949	0.949
(13.51,17.51)	(20,30)	0.949	0.930	0.933	0.935	0.968	0.968
	(30,30)	0.982	0.942	0.937	0.936	0.966	0.966
	(50,50)	0.925	0.954	0.954	0.953	0.957	0.957
	(50,100)	0.936	0.922	0.918	0.920	0.967	0.967
	(100,100)	0.969	0.919	0.918	0.912	0.968	0.968
	(50,300)	0.978	0.927	0.911	0.922	0.959	0.959

Table 6. Estimated coverage probabilities of the confidence intervals for c_s , when $X \sim 0.75Beta(1, 3) + 0.25Beta(5, 1.75)$ and $Y \sim 0.75Beta(\alpha_{Y_1}, 2) + 0.25Beta(\alpha_{Y_2}, 4.5)$.

Scenario $(\alpha_{Y_1}, \alpha_{Y_2})$	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(3.70,2.00)	(20,30)	0.866	0.928	0.928	0.940	0.946	0.946
	(30,30)	0.767	0.875	0.871	0.875	0.949	0.949
	(50,50)	0.792	0.903	0.900	0.898	0.936	0.936
	(50,100)	0.817	0.888	0.893	0.898	0.941	0.941
	(100,100)	0.687	0.814	0.819	0.813	0.952	0.952
	(50,300)	0.860	0.942	0.936	0.938	0.937	0.937
(7.25,3.00)	(20,30)	0.771	0.876	0.885	0.878	0.946	0.946
	(30,30)	0.732	0.839	0.837	0.842	0.956	0.956
	(50,50)	0.575	0.740	0.745	0.727	0.945	0.945
	(50,100)	0.715	0.839	0.853	0.843	0.960	0.960
	(100,100)	0.783	0.879	0.877	0.885	0.954	0.954
	(50,300)	0.763	0.909	0.887	0.899	0.952	0.952
(16.50,7.00)	(20,30)	0.598	0.757	0.747	0.741	0.952	0.952
	(30,30)	0.649	0.790	0.767	0.758	0.954	0.954
	(50,50)	0.631	0.760	0.764	0.763	0.963	0.963
	(50,100)	0.349	0.514	0.520	0.495	0.953	0.953
	(100,100)	0.521	0.684	0.695	0.660	0.952	0.952
	(50,300)	0.710	0.882	0.839	0.851	0.942	0.942

Table 7. Estimated average lengths of the confidence intervals for c_s , when $X \sim N(\mu_X = 6.5, \sigma_X^2 = 0.3^2)$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods						
		δ	δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
6.81	(20,30)	0.211	0.209	0.227	0.226	0.225	0.268	0.268
	(30,30)	0.222	0.221	0.231	0.229	0.229	0.279	0.279
	(50,50)	0.243	0.244	0.245	0.243	0.243	0.302	0.302
	(50,100)	0.192	0.189	0.207	0.206	0.206	0.239	0.239
	(100,100)	0.202	0.199	0.212	0.210	0.210	0.250	0.250
	(50,300)	0.115	0.115	0.118	0.117	0.117	0.143	0.143
6.81	(20,30)	0.222	0.220	0.224	0.223	0.223	0.272	0.272
	(30,30)	0.150	0.149	0.161	0.160	0.160	0.186	0.186
	(50,50)	0.157	0.157	0.163	0.162	0.162	0.197	0.197
	(50,100)	0.174	0.173	0.174	0.172	0.172	0.213	0.213
	(100,100)	0.130	0.130	0.136	0.135	0.135	0.162	0.162
	(50,300)	0.121	0.121	0.122	0.121	0.121	0.150	0.150
6.81	(20,30)	0.137	0.136	0.140	0.139	0.139	0.170	0.170
	(30,30)	0.151	0.150	0.150	0.149	0.149	0.186	0.186
	(50,50)	0.107	0.106	0.114	0.113	0.113	0.134	0.134
	(50,100)	0.112	0.112	0.116	0.115	0.115	0.140	0.140
	(100,100)	0.123	0.124	0.123	0.122	0.123	0.152	0.152
	(50,300)	0.133	0.133	0.132	0.131	0.130	0.163	0.163

Table 8. Estimated average lengths of the confidence intervals for c_s , when $X^{-1/3} \sim N(\mu_X = 3.5, \sigma_X^2 = 0.3^2)$ and $Y^{-1/3} \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)^{-3}$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
3.19	(20,30)	0.005	0.005	0.005	0.005	0.006	0.006
	(30,30)	0.006	0.006	0.006	0.006	0.007	0.007
	(50,50)	0.007	0.007	0.007	0.007	0.009	0.009
	(50,100)	0.004	0.005	0.005	0.005	0.006	0.006
	(100,100)	0.005	0.005	0.005	0.005	0.006	0.006
	(50,300)	0.003	0.003	0.003	0.003	0.003	0.003
3.01	(20,30)	0.006	0.006	0.006	0.006	0.008	0.008
	(30,30)	0.003	0.004	0.004	0.004	0.004	0.004
	(50,50)	0.004	0.004	0.004	0.004	0.005	0.005
	(50,100)	0.005	0.005	0.005	0.005	0.006	0.006
	(100,100)	0.003	0.003	0.003	0.003	0.004	0.004
	(50,300)	0.003	0.003	0.003	0.003	0.004	0.004
2.75	(20,30)	0.003	0.003	0.003	0.003	0.004	0.004
	(30,30)	0.004	0.004	0.004	0.004	0.005	0.005
	(50,50)	0.002	0.003	0.003	0.003	0.003	0.003
	(50,100)	0.003	0.003	0.003	0.003	0.003	0.003
	(100,100)	0.003	0.003	0.003	0.003	0.004	0.004
	(50,300)	0.004	0.004	0.004	0.004	0.005	0.005

Table 9. Estimated average lengths of the confidence intervals for c_s , when $\log(X) \sim N(\mu_X = 2.5, \sigma_X^2 = 0.3^2)$ and $\log(Y) \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
2.81	(20,30)	2.875	3.129	3.108	3.105	3.677	3.685
	(30,30)	3.215	3.381	3.349	3.360	4.132	4.107
	(50,50)	3.909	3.970	3.926	3.941	4.937	4.953
	(50,100)	2.608	2.853	2.826	2.828	3.286	3.280
	(100,100)	2.956	3.131	3.096	3.095	3.709	3.664
	(50,300)	1.571	1.611	1.600	1.599	1.951	1.951
2.99	(20,30)	3.588	3.662	3.633	3.627	4.415	4.480
	(30,30)	2.042	2.206	2.194	2.184	2.549	2.608
	(50,50)	2.302	2.402	2.386	2.386	2.874	2.873
	(50,100)	2.811	2.837	2.806	2.806	3.501	3.467
	(100,100)	1.769	1.860	1.847	1.846	2.222	2.236
	(50,300)	1.771	1.785	1.766	1.769	2.201	2.201
3.25	(20,30)	1.995	2.044	2.026	2.034	2.498	2.476
	(30,30)	2.426	2.424	2.397	2.404	2.995	3.033
	(50,50)	1.462	1.558	1.543	1.545	1.839	1.825
	(50,100)	1.645	1.698	1.681	1.683	2.046	2.036
	(100,100)	1.992	1.999	1.975	1.983	2.462	2.460
	(50,300)	2.140	2.125	2.107	2.106	2.635	2.635

Table 10. Estimated average lengths of the confidence intervals for c_s , when $X \sim \text{Gamma}(\alpha_X = 2, \beta_X = 2)$ and $Y \sim \text{Gamma}(\alpha_Y = 2, \beta_Y)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
3.51	(20,30)	1.834	2.033	2.008	2.022	2.360	2.360
	(30,30)	2.247	2.369	2.344	2.361	2.863	2.863
	(50,50)	3.044	3.052	3.012	3.034	3.736	3.735
	(50,100)	1.650	1.826	1.804	1.815	2.127	2.127
	(100,100)	2.030	2.163	2.136	2.141	2.602	2.601
	(50,300)	0.998	1.037	1.029	1.029	1.259	1.259
4.97	(20,30)	2.779	2.816	2.785	2.788	3.394	3.395
	(30,30)	1.299	1.409	1.398	1.403	1.639	1.639
	(50,50)	1.595	1.675	1.660	1.665	2.013	2.013
	(50,100)	2.187	2.196	2.167	2.173	2.672	2.673
	(100,100)	1.131	1.209	1.199	1.201	1.426	1.426
	(50,300)	1.222	1.243	1.232	1.236	1.535	1.535
8.23	(20,30)	1.383	1.430	1.418	1.417	1.726	1.726
	(30,30)	1.879	1.861	1.843	1.850	2.298	2.298
	(50,50)	0.926	0.994	0.988	0.990	1.169	1.169
	(50,100)	1.142	1.189	1.179	1.178	1.427	1.427
	(100,100)	1.552	1.552	1.538	1.536	1.899	1.899
	(50,300)	1.666	1.636	1.625	1.625	2.049	2.049

Table 11. Estimated average lengths of the confidence intervals for c_s , when $X \sim 0.5N(10, 1) + 0.5N(13, 1)$ and $Y \sim 0.5N(\mu_{Y_1}, 1) + 0.5N(\mu_{Y_2}, \sqrt{5})$.

Scenario (μ_{Y_1}, μ_{Y_2})	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(11.43,15.43)	(20,30)	1.195	1.337	1.326	1.324	1.546	1.546
	(30,30)	1.266	1.233	1.218	1.222	1.319	1.319
	(50,50)	1.381	1.124	1.115	1.117	1.193	1.193
	(50,100)	1.075	1.216	1.203	1.203	1.391	1.391
	(100,100)	1.143	1.115	1.104	1.106	1.195	1.195
	(50,300)	0.647	0.648	0.642	0.642	0.838	0.838
(12.39,16.39)	(20,30)	1.253	1.013	0.999	1.005	1.058	1.058
	(30,30)	0.848	0.953	0.942	0.944	1.102	1.102
	(50,50)	0.899	0.874	0.866	0.865	0.919	0.919
	(50,100)	0.981	0.788	0.781	0.781	0.809	0.809
	(100,100)	0.733	0.795	0.787	0.785	0.955	0.955
	(50,300)	0.690	0.624	0.619	0.618	0.693	0.693
(13.51,17.51)	(20,30)	0.779	0.745	0.739	0.738	0.788	0.788
	(30,30)	0.852	0.682	0.678	0.678	0.709	0.709
	(50,50)	0.607	0.675	0.670	0.669	0.788	0.788
	(50,100)	0.641	0.620	0.615	0.615	0.643	0.643
	(100,100)	0.698	0.561	0.557	0.557	0.570	0.570
	(50,300)	0.750	0.595	0.591	0.590	0.616	0.616

Table 12. Estimated average lengths of the confidence intervals for c_s , when $X \sim 0.75Beta(1, 3) + 0.25Beta(5, 1.75)$ and $Y \sim 0.75Beta(\alpha_{Y_1}, 2) + 0.25Beta(\alpha_{Y_2}, 4.5)$.

Scenario $(\alpha_{Y_1}, \alpha_{Y_2})$	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(3.70,2.00)	(20,30)	0.152	0.197	0.194	0.195	0.248	0.248
	(30,30)	0.154	0.206	0.203	0.204	0.274	0.274
	(50,50)	0.142	0.187	0.185	0.186	0.243	0.243
	(50,100)	0.137	0.175	0.172	0.173	0.226	0.226
	(100,100)	0.141	0.185	0.183	0.183	0.249	0.249
	(50,300)	0.080	0.101	0.100	0.099	0.139	0.139
(7.25,3.00)	(20,30)	0.128	0.169	0.168	0.168	0.225	0.225
	(30,30)	0.107	0.136	0.134	0.135	0.178	0.178
	(50,50)	0.111	0.144	0.143	0.143	0.196	0.196
	(50,100)	0.101	0.131	0.130	0.130	0.180	0.180
	(100,100)	0.092	0.119	0.117	0.118	0.155	0.155
	(50,300)	0.077	0.108	0.107	0.106	0.157	0.157
(16.50,7.00)	(20,30)	0.093	0.124	0.123	0.123	0.176	0.176
	(30,30)	0.086	0.108	0.107	0.107	0.161	0.161
	(50,50)	0.077	0.096	0.096	0.095	0.129	0.129
	(50,100)	0.079	0.102	0.101	0.101	0.144	0.144
	(100,100)	0.072	0.094	0.093	0.093	0.132	0.132
	(50,300)	0.069	0.099	0.098	0.098	0.143	0.143

Table 13. Estimated coverage probabilities of the confidence intervals for $\text{sens}(c_s)$, when $X \sim N(\mu_X = 6.5, \sigma_X^2 = 0.3^2)$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods						
		δ	$\delta\text{-BC}$	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.945	0.947	0.965	0.941	0.954	0.958	0.958
	(30,30)	0.944	0.943	0.954	0.914	0.945	0.965	0.965
	(50,50)	0.940	0.935	0.938	0.877	0.917	0.961	0.961
	(50,100)	0.956	0.942	0.957	0.935	0.951	0.955	0.955
	(100,100)	0.938	0.931	0.945	0.897	0.938	0.959	0.959
	(50,300)	0.951	0.950	0.951	0.942	0.944	0.957	0.957
(16.50,7.00)	(20,30)	0.956	0.955	0.959	0.907	0.944	0.965	0.965
	(30,30)	0.956	0.957	0.962	0.947	0.958	0.962	0.962
	(50,50)	0.949	0.947	0.952	0.927	0.949	0.960	0.960
	(50,100)	0.941	0.939	0.942	0.920	0.937	0.961	0.961
	(100,100)	0.948	0.944	0.950	0.934	0.955	0.969	0.969
	(50,300)	0.942	0.939	0.945	0.934	0.940	0.949	0.949
(16.50,7.00)	(20,30)	0.959	0.959	0.962	0.944	0.951	0.969	0.969
	(30,30)	0.958	0.957	0.956	0.931	0.946	0.965	0.965
	(50,50)	0.955	0.953	0.957	0.950	0.955	0.944	0.944
	(50,100)	0.946	0.947	0.950	0.939	0.942	0.955	0.955
	(100,100)	0.942	0.938	0.946	0.930	0.939	0.966	0.966
	(50,300)	0.950	0.947	0.955	0.929	0.946	0.960	0.960

Table 14. Estimated coverage probabilities of the confidence intervals for $\text{sens}(c_s)$, when $X \sim N(\mu_X = 3.5, \sigma_X^2 = 0.3^2)^{-3}$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)^{-3}$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		$\delta\text{-BC}$	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.948	0.962	0.935	0.951	0.968	0.968
	(30,30)	0.939	0.945	0.913	0.938	0.960	0.960
	(50,50)	0.928	0.940	0.873	0.911	0.971	0.971
	(50,100)	0.949	0.960	0.934	0.958	0.958	0.958
	(100,100)	0.931	0.938	0.915	0.932	0.973	0.973
	(50,300)	0.945	0.944	0.941	0.942	0.963	0.963
(16.50,7.00)	(20,30)	0.951	0.942	0.907	0.925	0.972	0.972
	(30,30)	0.948	0.956	0.937	0.950	0.972	0.972
	(50,50)	0.944	0.951	0.917	0.932	0.966	0.966
	(50,100)	0.936	0.938	0.911	0.922	0.973	0.973
	(100,100)	0.938	0.944	0.937	0.936	0.969	0.969
	(50,300)	0.947	0.943	0.938	0.937	0.963	0.963
(16.50,7.00)	(20,30)	0.947	0.952	0.938	0.945	0.960	0.960
	(30,30)	0.940	0.944	0.921	0.937	0.965	0.965
	(50,50)	0.950	0.952	0.937	0.946	0.968	0.968
	(50,100)	0.938	0.941	0.928	0.935	0.962	0.962
	(100,100)	0.952	0.955	0.938	0.944	0.970	0.970
	(50,300)	0.937	0.939	0.932	0.929	0.959	0.959

Table 15. Estimated coverage probabilities of the confidence intervals for $\text{sens}(c_s)$, when $\log(X) \sim N(\mu_X = 2.5, \sigma_X^2 = 0.3^2)$ and $\log(Y) \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.946	0.966	0.939	0.953	0.957	0.957
	(30,30)	0.944	0.954	0.914	0.945	0.965	0.965
	(50,50)	0.933	0.940	0.877	0.911	0.962	0.962
	(50,100)	0.942	0.958	0.935	0.952	0.960	0.960
	(100,100)	0.931	0.945	0.897	0.938	0.967	0.967
	(50,300)	0.952	0.951	0.941	0.944	0.957	0.957
(16.50,7.00)	(20,30)	0.956	0.958	0.906	0.944	0.956	0.956
	(30,30)	0.957	0.963	0.947	0.957	0.963	0.963
	(50,50)	0.949	0.952	0.927	0.949	0.962	0.962
	(50,100)	0.939	0.943	0.919	0.932	0.967	0.967
	(100,100)	0.944	0.950	0.935	0.953	0.970	0.970
	(50,300)	0.940	0.945	0.934	0.940	0.950	0.950
(16.50,7.00)	(20,30)	0.959	0.963	0.943	0.953	0.963	0.963
	(30,30)	0.958	0.957	0.930	0.944	0.974	0.974
	(50,50)	0.954	0.957	0.950	0.955	0.946	0.946
	(50,100)	0.948	0.950	0.936	0.941	0.961	0.961
	(100,100)	0.939	0.946	0.933	0.937	0.973	0.973
	(50,300)	0.948	0.954	0.928	0.946	0.958	0.958

Table 16. Estimated coverage probabilities of the confidence intervals for $\text{sens}(c_s)$, when $X \sim \text{Gamma}(\alpha_X = 2, \beta_X = 2)$ and $Y \sim \text{Gamma}(\alpha_Y = 2, \beta_Y = 2)$.

Scenario β_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.939	0.956	0.936	0.946	0.969	0.969
	(30,30)	0.947	0.954	0.917	0.947	0.964	0.964
	(50,50)	0.957	0.957	0.880	0.937	0.972	0.972
	(50,100)	0.945	0.958	0.929	0.951	0.972	0.972
	(100,100)	0.934	0.943	0.912	0.931	0.956	0.956
	(50,300)	0.937	0.944	0.929	0.936	0.957	0.957
(16.50,7.00)	(20,30)	0.941	0.948	0.898	0.923	0.970	0.970
	(30,30)	0.939	0.944	0.926	0.935	0.954	0.954
	(50,50)	0.942	0.950	0.924	0.945	0.961	0.961
	(50,100)	0.939	0.937	0.898	0.925	0.965	0.965
	(100,100)	0.942	0.948	0.932	0.939	0.962	0.962
	(50,300)	0.939	0.940	0.920	0.928	0.962	0.962
(16.50,7.00)	(20,30)	0.949	0.953	0.935	0.943	0.954	0.954
	(30,30)	0.944	0.942	0.915	0.939	0.966	0.966
	(50,50)	0.951	0.953	0.949	0.952	0.956	0.956
	(50,100)	0.942	0.940	0.929	0.941	0.951	0.951
	(100,100)	0.940	0.944	0.922	0.934	0.958	0.958
	(50,300)	0.931	0.930	0.893	0.922	0.961	0.961

Table 17. Estimated coverage probabilities of the confidence intervals for $\text{sens}(c_s)$, when $X \sim 0.5N(10, 1) + 0.5N(13, 1)$ and $Y \sim 0.5N(\mu_{Y_1}, 1) + 0.5N(\mu_{Y_2}, \sqrt{5})$.

Scenario (μ_{Y_1}, μ_{Y_2})	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.723	0.724	0.645	0.710	0.940	0.940
	(30,30)	0.767	0.730	0.582	0.687	0.948	0.948
	(50,50)	0.921	0.893	0.752	0.844	0.960	0.960
	(50,100)	0.650	0.632	0.553	0.621	0.945	0.945
	(100,100)	0.718	0.652	0.536	0.631	0.943	0.943
	(50,300)	0.217	0.160	0.150	0.167	0.957	0.957
(16.50,7.00)	(20,30)	0.930	0.882	0.776	0.851	0.961	0.961
	(30,30)	0.462	0.431	0.399	0.435	0.952	0.952
	(50,50)	0.563	0.480	0.394	0.468	0.969	0.969
	(50,100)	0.911	0.838	0.740	0.801	0.960	0.960
	(100,100)	0.356	0.320	0.277	0.314	0.949	0.949
	(50,300)	0.394	0.242	0.196	0.231	0.959	0.959
(16.50,7.00)	(20,30)	0.483	0.383	0.301	0.371	0.960	0.960
	(30,30)	0.884	0.792	0.701	0.762	0.968	0.968
	(50,50)	0.173	0.154	0.131	0.151	0.959	0.959
	(50,100)	0.231	0.150	0.117	0.163	0.964	0.964
	(100,100)	0.832	0.717	0.643	0.713	0.964	0.964
	(50,300)	0.883	0.789	0.682	0.739	0.957	0.957

Table 18. Estimated coverage probabilities of the confidence intervals for $\text{sens}(c_s)$, when $X \sim 0.75\text{Beta}(1, 3) + 0.25\text{Beta}(5, 1.75)$ and $Y \sim 0.75\text{Beta}(\alpha_{Y_1}, 2) + 0.25\text{Beta}(\alpha_{Y_2}, 4.5)$.

Scenario $(\alpha_{Y_1}, \alpha_{Y_2})$	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.925	0.966	0.930	0.947	0.948	0.948
	(30,30)	0.910	0.957	0.904	0.937	0.954	0.954
	(50,50)	0.892	0.951	0.794	0.855	0.947	0.947
	(50,100)	0.923	0.946	0.926	0.937	0.963	0.963
	(100,100)	0.906	0.943	0.903	0.923	0.964	0.964
	(50,300)	0.899	0.937	0.927	0.929	0.958	0.958
(16.50,7.00)	(20,30)	0.882	0.891	0.796	0.843	0.962	0.962
	(30,30)	0.917	0.940	0.929	0.930	0.966	0.966
	(50,50)	0.910	0.950	0.912	0.935	0.970	0.970
	(50,100)	0.860	0.858	0.770	0.813	0.952	0.952
	(100,100)	0.925	0.943	0.934	0.935	0.947	0.947
	(50,300)	0.897	0.946	0.928	0.930	0.957	0.957
(16.50,7.00)	(20,30)	0.906	0.953	0.922	0.930	0.945	0.945
	(30,30)	0.791	0.832	0.727	0.769	0.953	0.953
	(50,50)	0.933	0.946	0.936	0.941	0.959	0.959
	(50,100)	0.931	0.954	0.930	0.946	0.955	0.955
	(100,100)	0.738	0.731	0.655	0.694	0.964	0.964
	(50,300)	0.666	0.830	0.724	0.750	0.952	0.952

Table 19. Estimated average lengths of the confidence intervals for $\text{sens}(c_s)$, when $X \sim N(\mu_X = 6.5, \sigma_X^2 = 0.3^2)$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods						
		δ	$\delta\text{-BC}$	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.210	0.209	0.229	0.224	0.225	0.262	0.262
	(30,30)	0.195	0.195	0.211	0.202	0.204	0.244	0.244
	(50,50)	0.165	0.165	0.175	0.160	0.164	0.208	0.208
	(50,100)	0.197	0.196	0.212	0.208	0.209	0.245	0.245
	(100,100)	0.183	0.183	0.196	0.189	0.190	0.228	0.228
	(50,300)	0.096	0.096	0.098	0.097	0.096	0.119	0.119
(16.50,7.00)	(20,30)	0.157	0.156	0.164	0.153	0.156	0.196	0.196
	(30,30)	0.154	0.154	0.162	0.160	0.160	0.191	0.191
	(50,50)	0.144	0.144	0.150	0.147	0.147	0.177	0.177
	(50,100)	0.122	0.122	0.125	0.120	0.121	0.153	0.153
	(100,100)	0.122	0.122	0.127	0.125	0.125	0.152	0.152
	(50,300)	0.090	0.090	0.091	0.089	0.089	0.111	0.111
(16.50,7.00)	(20,30)	0.115	0.115	0.118	0.116	0.116	0.142	0.142
	(30,30)	0.098	0.098	0.100	0.097	0.097	0.123	0.123
	(50,50)	0.109	0.109	0.113	0.111	0.111	0.135	0.135
	(50,100)	0.102	0.102	0.104	0.103	0.103	0.126	0.126
	(100,100)	0.087	0.087	0.088	0.086	0.086	0.108	0.108
	(50,300)	0.077	0.077	0.077	0.075	0.075	0.095	0.095

Table 20. Estimated average lengths of the confidence intervals for $\text{sens}(c_s)$, when $X^{-1/3} \sim N(\mu_X = 3.5, \sigma_X^2 = 0.3^2)$ and $Y^{-1/3} \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)^{-3}$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		$\delta\text{-BC}$	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.209	0.226	0.222	0.223	0.258	0.258
	(30,30)	0.195	0.209	0.201	0.202	0.239	0.239
	(50,50)	0.164	0.173	0.159	0.162	0.205	0.205
	(50,100)	0.196	0.210	0.207	0.207	0.242	0.242
	(100,100)	0.184	0.195	0.188	0.190	0.225	0.225
	(50,300)	0.096	0.097	0.096	0.096	0.118	0.118
(16.50,7.00)	(20,30)	0.156	0.163	0.151	0.154	0.194	0.194
	(30,30)	0.153	0.160	0.158	0.158	0.188	0.188
	(50,50)	0.143	0.148	0.145	0.145	0.175	0.175
	(50,100)	0.122	0.125	0.119	0.120	0.151	0.151
	(100,100)	0.123	0.126	0.125	0.125	0.151	0.151
	(50,300)	0.090	0.091	0.090	0.090	0.110	0.110
(16.50,7.00)	(20,30)	0.115	0.117	0.115	0.115	0.140	0.140
	(30,30)	0.098	0.099	0.096	0.097	0.119	0.119
	(50,50)	0.109	0.112	0.111	0.111	0.134	0.134
	(50,100)	0.102	0.104	0.103	0.103	0.124	0.124
	(100,100)	0.087	0.088	0.086	0.086	0.107	0.107
	(50,300)	0.076	0.077	0.076	0.076	0.093	0.093

Table 21. Estimated average lengths of the confidence intervals for $\text{sens}(c_s)$, when $\log(X) \sim N(\mu_X = 2.5, \sigma_X^2 = 0.3^2)$ and $\log(Y) \sim N(\mu_Y, \sigma_Y^2 = 0.5^2)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.209	0.228	0.224	0.225	0.261	0.261
	(30,30)	0.195	0.210	0.202	0.203	0.242	0.242
	(50,50)	0.165	0.174	0.160	0.164	0.204	0.204
	(50,100)	0.196	0.212	0.208	0.209	0.243	0.243
	(100,100)	0.183	0.195	0.188	0.190	0.226	0.226
	(50,300)	0.096	0.098	0.097	0.096	0.118	0.118
(16.50,7.00)	(20,30)	0.156	0.164	0.152	0.156	0.194	0.194
	(30,30)	0.154	0.162	0.159	0.159	0.190	0.190
	(50,50)	0.144	0.149	0.146	0.146	0.176	0.176
	(50,100)	0.122	0.125	0.119	0.121	0.151	0.151
	(100,100)	0.122	0.127	0.125	0.125	0.151	0.151
	(50,300)	0.090	0.091	0.089	0.089	0.110	0.110
(16.50,7.00)	(20,30)	0.115	0.118	0.116	0.116	0.141	0.141
	(30,30)	0.098	0.100	0.096	0.097	0.121	0.121
	(50,50)	0.109	0.113	0.111	0.111	0.135	0.135
	(50,100)	0.102	0.104	0.102	0.103	0.125	0.125
	(100,100)	0.087	0.088	0.086	0.086	0.107	0.107
	(50,300)	0.077	0.077	0.075	0.075	0.094	0.094

Table 22. Estimated average lengths of the confidence intervals for $\text{sens}(c_s)$, when $X \sim \text{Gamma}(\alpha_X = 2, \beta_X = 2)$ and $Y \sim \text{Gamma}(\alpha_Y = 2, \beta_Y = 2)$.

Scenario μ_Y	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.211	0.228	0.224	0.224	0.262	0.262
	(30,30)	0.197	0.210	0.202	0.203	0.243	0.243
	(50,50)	0.166	0.174	0.160	0.164	0.207	0.207
	(50,100)	0.192	0.204	0.201	0.201	0.239	0.239
	(100,100)	0.181	0.191	0.185	0.186	0.224	0.224
	(50,300)	0.107	0.109	0.108	0.107	0.132	0.132
(16.50,7.00)	(20,30)	0.156	0.163	0.152	0.155	0.194	0.194
	(30,30)	0.150	0.155	0.153	0.153	0.186	0.186
	(50,50)	0.141	0.146	0.143	0.143	0.175	0.175
	(50,100)	0.121	0.124	0.119	0.120	0.152	0.152
	(100,100)	0.127	0.130	0.128	0.128	0.156	0.156
	(50,300)	0.097	0.098	0.097	0.097	0.119	0.119
(16.50,7.00)	(20,30)	0.117	0.119	0.117	0.117	0.144	0.144
	(30,30)	0.099	0.100	0.096	0.097	0.122	0.122
	(50,50)	0.107	0.108	0.107	0.107	0.132	0.132
	(50,100)	0.100	0.102	0.101	0.101	0.124	0.124
	(100,100)	0.087	0.088	0.085	0.086	0.107	0.107
	(50,300)	0.079	0.079	0.077	0.078	0.097	0.097

Table 23. Estimated average lengths of the confidence intervals for $sens(c_s)$, when $X \sim 0.5N(10, 1) + 0.5N(13, 1)$ and $Y \sim 0.5N(\mu_{Y_1}, 1) + 0.5N(\mu_{Y_2}, \sqrt{5})$.

Scenario (μ_{Y_1}, μ_{Y_2})	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.210	0.212	0.209	0.210	0.278	0.278
	(30,30)	0.196	0.188	0.180	0.182	0.260	0.260
	(50,50)	0.173	0.155	0.145	0.146	0.222	0.222
	(50,100)	0.190	0.189	0.187	0.187	0.248	0.248
	(100,100)	0.176	0.165	0.161	0.161	0.232	0.232
	(50,300)	0.111	0.104	0.103	0.103	0.152	0.152
(16.50,7.00)	(20,30)	0.155	0.136	0.129	0.131	0.200	0.200
	(30,30)	0.148	0.143	0.141	0.142	0.192	0.192
	(50,50)	0.138	0.126	0.124	0.124	0.181	0.181
	(50,100)	0.121	0.104	0.100	0.101	0.155	0.155
	(100,100)	0.127	0.121	0.119	0.120	0.169	0.169
	(50,300)	0.109	0.095	0.094	0.093	0.142	0.142
(16.50,7.00)	(20,30)	0.120	0.108	0.106	0.106	0.159	0.159
	(30,30)	0.108	0.091	0.088	0.089	0.136	0.136
	(50,50)	0.105	0.100	0.098	0.099	0.136	0.136
	(50,100)	0.098	0.087	0.086	0.086	0.128	0.128
	(100,100)	0.086	0.073	0.071	0.071	0.111	0.111
	(50,300)	0.102	0.082	0.080	0.080	0.121	0.121

Table 24. Estimated average lengths of the confidence intervals for $sens(c_s)$, when $X \sim 0.75Beta(1, 3) + 0.25Beta(5, 1.75)$ and $Y \sim 0.75Beta(\alpha_{Y_1}, 2) + 0.25Beta(\alpha_{Y_2}, 4.5)$.

Scenario $(\alpha_{Y_1}, \alpha_{Y_2})$	Sample sizes (n_1, n_2)	Methods					
		δ -BC	BC-AN	BC-PB	BC-bias	EL	ECS
(16.50,7.00)	(20,30)	0.221	0.253	0.245	0.246	0.281	0.281
	(30,30)	0.206	0.243	0.227	0.229	0.257	0.257
	(50,50)	0.183	0.200	0.176	0.181	0.221	0.221
	(50,100)	0.193	0.216	0.212	0.212	0.244	0.244
	(100,100)	0.180	0.206	0.197	0.198	0.226	0.226
	(50,300)	0.123	0.136	0.134	0.134	0.163	0.163
(16.50,7.00)	(20,30)	0.158	0.163	0.151	0.153	0.198	0.198
	(30,30)	0.150	0.165	0.162	0.162	0.190	0.190
	(50,50)	0.141	0.158	0.154	0.154	0.176	0.176
	(50,100)	0.124	0.124	0.119	0.120	0.154	0.154
	(100,100)	0.136	0.148	0.146	0.146	0.174	0.174
	(50,300)	0.113	0.136	0.132	0.132	0.145	0.145
(16.50,7.00)	(20,30)	0.128	0.146	0.142	0.142	0.158	0.158
	(30,30)	0.114	0.121	0.115	0.117	0.137	0.137
	(50,50)	0.107	0.116	0.114	0.114	0.134	0.134
	(50,100)	0.100	0.111	0.109	0.110	0.124	0.124
	(100,100)	0.088	0.088	0.086	0.086	0.109	0.109
	(50,300)	0.098	0.126	0.120	0.120	0.125	0.125

Scenarios for the Simulation Study of Section 3.2

Table 25. Different scenarios considered in the *second* simulation study.

	Distribution of X	Distribution of Y
(1a)	$X \sim N(\mu_X = 0, \sigma_X^2 = 1)$	$Y \sim N(\mu_Y, \sigma_Y^2 = 0.25)$
(1b)	$X \sim N(\mu_X = 6.5, \sigma_X^2 = 0.09)$	$Y \sim N(\mu_Y, \sigma_Y^2 = 0.25)$
(2)	$\log(X) \sim N(\mu_X = 2.5, \sigma_X^2 = 0.09)$	$\log(Y) \sim N(\mu_Y, \sigma_Y^2 = 0.25)$
(3)	$X \sim Beta(1, 3)$	$Y \sim Beta(\gamma, 1/3)$
(4a)	$X \sim Exp(1)$	$Y \sim Exp(\gamma)$
(4b)	$X \sim Gamma(\alpha_X = 2, \beta_X = 2)$	$Y \sim Gamma(\alpha_Y = 2, \beta_Y)$
(5a)	$X \sim \frac{1}{2}N(\mu_{X_1} = 10, \sigma_{X_1}^2 = 1) + \frac{1}{2}N(\mu_{X_2} = 13, \sigma_{X_2}^2 = 1)$	$Y \sim \frac{1}{2}N(\mu_{Y_1}, \sigma_{Y_1}^2 = 1) + \frac{1}{2}N(\mu_{Y_2}, \sigma_{Y_2}^2 = 5)$
(5b)	$X \sim \frac{3}{4}Beta(\alpha_{X_1} = 1, \beta_{X_1} = 3) + \frac{1}{4}Beta(\alpha_{X_2} = 5, \beta_{X_2} = 1.75)$	$Y \sim \frac{3}{4}Beta(\alpha_{Y_1}, \beta_{Y_1} = 2) + \frac{1}{4}Beta(\alpha_{Y_2}, \beta_{Y_2} = 4.5)$

Results from the Simulation Study of Section 3.2

Table 26. Estimated coverage probabilities of the confidence regions for $(c_s, sens(c_s))$, when $X \sim N(\mu_X = 0, \sigma_X^2 = 1)$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.25)$.

c_s	μ_Y	$sens(c_s)$	m	n	R_α coverages			R_α^* coverages		
					0.90	0.95	0.99	0.90	0.95	0.99
0.524	0.786	0.7	20	20	0.880	0.950	0.990	0.899	0.952	0.990
			50	20	0.887	0.947	0.989	0.904	0.945	0.990
			20	50	0.884	0.942	0.988	0.899	0.941	0.988
			50	50	0.896	0.95	0.989	0.894	0.951	0.988
			100	100	0.900	0.948	0.990	0.890	0.951	0.989
0.842	1.263	0.8	20	20	0.899	0.940	0.973	0.903	0.94	0.971
			50	20	0.898	0.946	0.982	0.900	0.949	0.980
			20	50	0.896	0.945	0.980	0.898	0.946	0.980
			30	30	0.892	0.943	0.990	0.901	0.949	0.988
			50	50	0.896	0.945	0.989	0.892	0.943	0.988
			100	100	0.894	0.949	0.990	0.900	0.947	0.990
1.282	1.923	0.9	50	50	0.877	0.945	0.983	0.918	0.953	0.981
			50	75	0.887	0.941	0.987	0.905	0.949	0.984
			75	50	0.883	0.938	0.985	0.902	0.948	0.983
			100	100	0.894	0.944	0.989	0.911	0.956	0.990

Table 27. Estimated coverage probabilities of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim N(\mu_X = 6.5, \sigma_X^2 = 0.09)$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.25)$.

c_s	μ_Y	$\text{sens}(c_s)$	m	n	R_α coverages			R_α^* coverages		
					0.90	0.95	0.99	0.90	0.95	0.99
6.657	6.919	0.7	20	20	0.884	0.952	0.991	0.901	0.954	0.990
			50	20	0.889	0.946	0.990	0.903	0.944	0.990
			20	50	0.891	0.948	0.992	0.903	0.947	0.990
			50	50	0.896	0.948	0.990	0.892	0.947	0.988
			100	100	0.905	0.951	0.991	0.896	0.953	0.991
6.752	7.172	0.8	20	20	0.901	0.941	0.972	0.901	0.942	0.970
			50	20	0.894	0.946	0.982	0.892	0.949	0.979
			20	50	0.893	0.943	0.981	0.895	0.946	0.980
			30	30	0.895	0.944	0.988	0.905	0.949	0.986
			50	50	0.900	0.951	0.99	0.899	0.945	0.989
			100	100	0.895	0.945	0.988	0.898	0.943	0.989
6.884	7.524	0.9	50	50	0.872	0.944	0.984	0.917	0.950	0.982
			50	75	0.891	0.943	0.988	0.903	0.951	0.985
			75	50	0.892	0.944	0.987	0.907	0.949	0.984
			100	100	0.901	0.954	0.989	0.919	0.961	0.990

Table 28. Estimated coverage probabilities of the confidence regions for $(c_s, \text{sens}(c_s))$, when $\log(X) \sim N(\mu_X = 2.5, \sigma_X^2 = 0.09)$ and $\log(Y) \sim N(\mu_Y, \sigma_Y^2 = 0.25)$.

c_s	μ_Y	$\text{sens}(c_s)$	m	n	R_α coverages			R_α^* coverages		
					0.90	0.95	0.99	0.90	0.95	0.99
14.258	2.920	0.7	20	20	0.883	0.956	0.990	0.903	0.956	0.990
			50	20	0.886	0.945	0.987	0.901	0.946	0.988
			20	50	0.885	0.945	0.992	0.898	0.943	0.990
			50	50	0.891	0.947	0.990	0.888	0.947	0.989
			100	100	0.900	0.950	0.988	0.891	0.952	0.989
15.682	3.173	0.8	20	20	0.900	0.942	0.971	0.899	0.939	0.968
			50	20	0.894	0.943	0.980	0.896	0.946	0.977
			20	50	0.894	0.946	0.981	0.897	0.949	0.978
			30	30	0.893	0.945	0.989	0.903	0.949	0.988
			50	50	0.895	0.947	0.991	0.892	0.944	0.990
			100	100	0.901	0.954	0.990	0.905	0.952	0.991
17.894	3.525	0.9	50	50	0.876	0.947	0.984	0.920	0.952	0.979
			50	75	0.885	0.942	0.987	0.903	0.947	0.983
			75	50	0.889	0.944	0.988	0.907	0.952	0.984
			100	100	0.899	0.949	0.989	0.915	0.957	0.988

Table 29. Estimated coverage probabilities of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \text{Beta}(1, 3)$ and $Y \sim \text{Beta}(\gamma, 1/3)$.

c_s	μ_y	$\text{sens}(c_s)$	m	n	R_α coverages			R_α^* coverages		
					0.90	0.95	0.99	0.90	0.95	0.99
0.331	0.496	0.7	20	20	0.875	0.948	0.990	0.897	0.952	0.990
			50	20	0.886	0.945	0.989	0.903	0.946	0.989
			20	50	0.887	0.948	0.990	0.902	0.944	0.990
			50	50	0.890	0.946	0.989	0.888	0.945	0.988
			100	100	0.909	0.953	0.990	0.899	0.956	0.991
0.416	0.857	0.8	20	20	0.901	0.942	0.970	0.899	0.94	0.969
			50	20	0.892	0.943	0.979	0.891	0.947	0.978
			20	50	0.895	0.945	0.982	0.896	0.946	0.980
			30	30	0.893	0.945	0.991	0.906	0.951	0.989
			50	50	0.897	0.948	0.991	0.895	0.946	0.991
0.536	1.848	0.9	50	50	0.879	0.948	0.983	0.922	0.955	0.981
			50	75	0.882	0.937	0.985	0.898	0.945	0.982
			75	50	0.888	0.941	0.984	0.906	0.947	0.982
			100	100	0.893	0.946	0.988	0.908	0.957	0.990

Table 30. Estimated coverage probabilities of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \text{Exp}(1)$ and $Y \sim \text{Exp}(\gamma)$.

c_s	γ	$\text{sens}(c_s)$	m	n	R_α coverages			R_α^* coverages		
					0.90	0.95	0.99	0.90	0.95	0.99
1.204	0.296	0.7	20	20	0.878	0.950	0.991	0.901	0.952	0.989
			50	20	0.894	0.951	0.989	0.906	0.950	0.991
			20	50	0.886	0.950	0.989	0.902	0.947	0.991
			50	50	0.891	0.950	0.992	0.887	0.948	0.990
			100	100	0.902	0.950	0.989	0.893	0.953	0.989
1.609	0.138	0.8	20	20	0.904	0.943	0.973	0.903	0.941	0.971
			50	20	0.901	0.948	0.981	0.901	0.951	0.980
			20	50	0.894	0.944	0.979	0.895	0.948	0.978
			30	30	0.892	0.943	0.991	0.902	0.950	0.988
			50	50	0.895	0.947	0.991	0.894	0.945	0.991
			100	100	0.903	0.950	0.989	0.906	0.951	0.989
2.303	0.046	0.9	50	50	0.872	0.943	0.984	0.916	0.951	0.980
			50	75	0.888	0.942	0.986	0.908	0.950	0.982
			75	50	0.883	0.939	0.986	0.900	0.946	0.982
			100	100	0.900	0.953	0.988	0.917	0.960	0.990

Table 31. Estimated coverage probabilities of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \text{Gamma}(\alpha_X = 2, \beta_X = 2)$ and $Y \sim \text{Gamma}(\alpha_Y = 2, \beta_Y = 2)$.

c_s	β_Y	$\text{sens}(c_s)$	m	n	R_α coverages			R_α^* coverages		
					0.90	0.95	0.99	0.90	0.95	0.99
4.878	4.446	0.7	20	20	0.884	0.954	0.990	0.904	0.957	0.990
			50	20	0.889	0.952	0.990	0.906	0.948	0.990
			20	50	0.892	0.948	0.989	0.906	0.948	0.990
			50	50	0.893	0.950	0.990	0.888	0.949	0.990
			100	100	0.905	0.953	0.991	0.895	0.955	0.991
5.988	7.264	0.8	20	20	0.900	0.942	0.971	0.903	0.942	0.969
			50	20	0.896	0.942	0.977	0.896	0.947	0.976
			20	50	0.893	0.943	0.981	0.894	0.946	0.979
			30	30	0.894	0.947	0.991	0.907	0.954	0.989
			50	50	0.901	0.947	0.992	0.898	0.942	0.991
			100	100	0.899	0.950	0.986	0.904	0.946	0.988
7.779	14.628	0.9	50	50	0.879	0.949	0.986	0.922	0.956	0.980
			50	75	0.891	0.943	0.988	0.905	0.951	0.985
			75	50	0.890	0.942	0.986	0.908	0.952	0.984
			100	100	0.891	0.948	0.990	0.910	0.956	0.990

Table 32. Estimated coverage probabilities of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \frac{1}{2}N(\mu_{X_1} = 10, \sigma_{X_1}^2 = 1) + \frac{1}{2}N(\mu_{X_2} = 13, \sigma_{X_2}^2 = 1)$ and $Y \sim \frac{1}{2}N(\mu_{Y_1} = \sigma_{Y_1}^2 = 1) + \frac{1}{2}N(\mu_{Y_2} = \sigma_{Y_2}^2 = 5)$.

c_s	μ_{Y_1}	μ_{Y_2}	$\text{sens}(c_s)$	m	n	R_α coverages			R_α^* coverages		
						0.90	0.95	0.99	0.90	0.95	0.99
12.73	12.580	16.580	0.7	20	20	0.888	0.955	0.990	0.906	0.958	0.991
				50	20	0.886	0.946	0.988	0.900	0.942	0.988
				20	50	0.884	0.943	0.986	0.894	0.94	0.987
				50	50	0.888	0.946	0.987	0.883	0.944	0.986
				100	100	0.900	0.947	0.990	0.888	0.948	0.988
13.27	13.607	17.606	0.8	20	20	0.900	0.942	0.970	0.903	0.941	0.968
				50	20	0.897	0.946	0.981	0.903	0.950	0.980
				20	50	0.899	0.947	0.980	0.904	0.949	0.979
				30	30	0.894	0.942	0.988	0.904	0.950	0.987
				50	50	0.895	0.946	0.991	0.896	0.949	0.992
				100	100	0.893	0.946	0.987	0.900	0.945	0.989
13.830	14.731	18.732	0.9	50	50	0.876	0.948	0.986	0.920	0.956	0.981
				50	75	0.892	0.940	0.987	0.906	0.951	0.983
				75	50	0.887	0.939	0.986	0.903	0.948	0.981
				100	100	0.889	0.947	0.988	0.908	0.955	0.987

Table 33. Estimated coverage probabilities of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \frac{3}{4}\text{Beta}(\alpha_{X_1} = 1, \beta_{X_1} = 3) + \frac{1}{4}\text{Beta}(\alpha_{X_2} = 5, \beta_{X_2} = 1.75)$ and $Y \sim \frac{3}{4}\text{Beta}(\alpha_{Y_1}, \beta_{Y_1} = 2) + \frac{1}{4}\text{Beta}(\alpha_{Y_2}, \sigma_{Y_2} = 4.5)$.

c_s	μ_{Y_1}	μ_{Y_2}	$\text{sens}(c_s)$	m	n	R_α coverages			R_α^* coverages		
						0.90	0.95	0.99	0.90	0.95	0.99
0.532	5.21	2.71	0.7	20	20	0.882	0.953	0.990	0.903	0.956	0.991
				50	20	0.888	0.948	0.989	0.904	0.947	0.990
				20	50	0.887	0.949	0.989	0.904	0.947	0.990
				50	50	0.893	0.946	0.988	0.890	0.947	0.988
				100	100	0.896	0.947	0.990	0.886	0.950	0.990
0.68	15.00	6.40	0.8	20	20	0.897	0.943	0.968	0.907	0.942	0.966
				50	20	0.892	0.943	0.978	0.900	0.948	0.978
				20	50	0.893	0.944	0.980	0.902	0.951	0.980
				30	30	0.898	0.948	0.991	0.913	0.956	0.990
				50	50	0.893	0.949	0.991	0.899	0.950	0.993
				100	100	0.897	0.948	0.987	0.905	0.948	0.990
0.815	33.52	22.00	0.9	50	50	0.876	0.944	0.984	0.918	0.954	0.980
				50	75	0.890	0.944	0.987	0.911	0.954	0.985
				75	50	0.882	0.934	0.984	0.903	0.949	0.981
				100	100	0.901	0.951	0.991	0.920	0.961	0.991

Table 34. Estimated areas of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim N(\mu_X = 0, \sigma_X^2 = 1)$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.25)$.

c_s	μ_Y	$\text{sens}(c_s)$	m	n	R_α areas			R_α^* areas		
					0.90	0.95	0.99	0.90	0.95	0.99
0.524	0.786	0.7	20	20	0.141	0.183	0.283	0.141	0.184	0.285
			50	20	0.091	0.118	0.183	0.091	0.119	0.186
			20	50	0.089	0.116	0.178	0.0888	0.115	0.177
			50	50	0.057	0.074	0.115	0.057	0.074	0.115
			100	100	0.029	0.037	0.058	0.029	0.037	0.058
0.842	1.263	0.8	20	20	0.131	0.171	0.257	0.141	0.184	0.275
			50	20	0.086	0.112	0.174	0.090	0.118	0.183
			20	50	0.084	0.110	0.170	0.086	0.113	0.177
			30	30	0.090	0.118	0.183	0.093	0.123	0.193
			50	50	0.054	0.071	0.110	0.055	0.073	0.114
			100	100	0.027	0.035	0.055	0.027	0.036	0.056
1.282	1.923	0.9	50	50	0.049	0.064	0.098	0.053	0.070	0.112
			50	75	0.040	0.052	0.0810	0.043	0.057	0.091
			75	50	0.040	0.0524	0.082	0.043	0.058	0.093
			100	100	0.024	0.032	0.050	0.025	0.034	0.054

Table 35. Estimated areas of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim N(\mu_X = 6.5, \sigma_X^2 = 0.09)$ and $Y \sim N(\mu_Y, \sigma_Y^2 = 0.25)$.

c_s	μ_Y	$\text{sens}(c_s)$	m	n	R_α areas			R_α^* areas		
					0.90	0.95	0.99	0.90	0.95	0.99
6.657	6.919	0.7	20	20	0.075	0.097	0.147	0.075	0.098	0.148
			50	20	0.048	0.062	0.094	0.048	0.062	0.093
			20	50	0.049	0.064	0.098	0.050	0.065	0.101
			50	50	0.031	0.041	0.062	0.031	0.041	0.062
			100	100	0.016	0.021	0.032	0.016	0.021	0.032
6.752	7.172	0.8	20	20	0.069	0.090	0.133	0.071	0.092	0.135
			50	20	0.044	0.058	0.088	0.046	0.060	0.092
			20	50	0.046	0.060	0.091	0.048	0.063	0.095
			30	30	0.048	0.062	0.0956	0.049	0.0650	0.101
			50	50	0.029	0.038	0.059	0.030	0.039	0.061
			100	100	0.015	0.019	0.030	0.015	0.020	0.030
6.884	7.524	0.9	50	50	0.049	0.064	0.098	0.025	0.034	0.053
			50	75	0.019	0.025	0.039	0.021	0.027	0.044
			75	50	0.019	0.025	0.039	0.020	0.027	0.044
			100	100	0.012	0.016	0.024	0.012	0.016	0.026

Table 36. Estimated areas of the confidence regions for $(c_s, \text{sens}(c_s))$, when $\log(X) \sim N(\mu_X = 2.5, \sigma_X^2 = 0.09)$ and $\log(Y) \sim N(\mu_Y, \sigma_Y^2 = 0.25)$.

c_s	μ_Y	$\text{sens}(c_s)$	m	n	R_α areas			R_α^* areas		
					0.90	0.95	0.99	0.90	0.95	0.99
14.258	2.920	0.7	20	20	0.295	0.386	0.598	0.296	0.389	0.606
			50	20	0.184	0.239	0.367	0.182	0.237	0.363
			20	50	0.190	0.249	0.388	0.192	0.253	0.398
			50	50	0.119	0.155	0.239	0.119	0.155	0.239
			100	100	0.059	0.077	0.119	0.059	0.077	0.119
15.682	3.173	0.8	20	20	0.367	0.480	0.735	0.386	0.509	0.770
			50	20	0.228	0.297	0.460	0.233	0.305	0.479
			20	50	0.239	0.315	0.495	0.253	0.338	0.533
			30	30	0.246	0.324	0.508	0.256	0.341	0.544
			50	50	0.149	0.194	0.302	0.152	0.200	0.316
			100	100	0.074	0.097	0.150	0.075	0.098	0.153
17.894	3.525	0.9	50	50	0.187	0.246	0.382	0.338	0.424	0.581
			50	75	0.153	0.203	0.322	0.168	0.227	0.370
			75	50	0.150	0.197	0.308	0.160	0.214	0.349
			100	100	0.092	0.121	0.191	0.097	0.129	0.210

Table 37. Estimated areas of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \text{Beta}(1, 3)$ and $Y \sim \text{Beta}(\gamma, 1/3)$.

c_s	γ	$\text{sens}(c_s)$	m	n	R_α areas			R_α^* areas		
					0.90	0.95	0.99	0.90	0.95	0.99
0.331	0.496	0.7	20	20	0.079	0.103	0.159	0.079	0.104	0.160
			50	20	0.050	0.065	0.100	0.050	0.065	0.100
			20	50	0.051	0.066	0.102	0.051	0.067	0.103
			50	50	0.032	0.042	0.065	0.032	0.042	0.065
			100	100	0.016	0.021	0.032	0.016	0.021	0.032
0.416	0.857	0.8	20	20	0.074	0.097	0.145	0.078	0.102	0.155
			50	20	0.047	0.062	0.095	0.048	0.064	0.099
			20	50	0.048	0.063	0.097	0.050	0.066	0.102
			30	30	0.050	0.066	0.102	0.052	0.069	0.108
			50	50	0.030	0.040	0.062	0.031	0.041	0.064
0.536	1.848	0.9	50	50	0.027	0.036	0.056	0.028	0.036	0.056
			50	75	0.022	0.029	0.046	0.024	0.032	0.052
			75	50	0.022	0.029	0.045	0.024	0.032	0.051
			100	100	0.014	0.018	0.028	0.014	0.019	0.030

Table 38. Estimated areas of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \text{Exp}(1)$ and $Y \sim \text{Exp}(\gamma)$.

c_s	γ	$\text{sens}(c_s)$	m	n	R_α areas			R_α^* areas		
					0.90	0.95	0.99	0.90	0.95	0.99
1.204	0.296	0.7	20	20	1.146	1.494	2.311	1.146	1.503	2.334
			50	20	0.716	0.931	1.434	0.712	0.927	1.421
			20	50	0.730	0.951	1.483	0.739	0.971	1.519
			50	50	0.463	0.603	0.931	0.463	0.603	0.930
			100	100	0.232	0.302	0.466	0.232	0.302	0.465
1.609	0.138	0.8	20	20	1.144	1.493	2.307	1.214	1.584	2.396
			50	20	0.746	0.971	1.501	0.762	1.000	1.563
			20	50	0.768	1.009	1.574	0.804	1.067	1.675
			30	30	0.7618	0.994	1.539	0.825	1.095	1.735
			50	50	0.481	0.627	0.975	0.491	0.645	1.015
			100	100	0.242	0.315	0.487	0.243	0.318	0.495
2.303	0.046	0.9	50	50	0.495	0.649	1.009	0.537	0.721	1.161
			50	75	0.406	0.534	0.841	0.439	0.589	0.960
			75	50	0.403	0.528	0.824	0.427	0.568	0.920
			100	100	0.248	0.325	0.506	0.257	0.341	0.549

Table 39. Estimated areas of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \text{Gamma}(\alpha_X = 2, \beta_X = 2)$ and $Y \sim \text{Gamma}(\alpha_Y = 2, \beta_Y)$.

c_s	γ	$\text{sens}(c_s)$	m	n	R_α areas			R_α^* areas		
					0.90	0.95	0.99	0.90	0.95	0.99
4.878	4.446	0.7	20	20	0.780	1.017	1.571	0.783	1.026	1.589
			50	20	0.493	0.640	0.985	0.492	0.639	0.980
			20	50	0.504	0.656	1.020	0.502	0.659	1.028
			50	50	0.318	0.414	0.638	0.316	0.412	0.636
			100	100	0.160	0.208	0.321	0.160	0.208	0.320
5.988	7.264	0.8	20	20	0.907	1.186	1.827	0.902	1.179	1.802
			50	20	0.569	0.742	1.145	0.579	0.759	1.185
			20	50	0.584	0.768	1.201	0.613	0.813	1.280
			30	30	0.606	0.794	1.240	0.628	0.833	1.319
			50	50	0.368	0.480	0.746	0.373	0.490	0.771
			100	100	0.184	0.240	0.371	0.186	0.243	0.378
7.779	14.628	0.9	50	50	0.426	0.559	0.868	0.426	0.559	0.868
			50	75	0.348	0.459	0.724	0.379	0.511	0.833
			75	50	0.344	0.451	0.704	0.365	0.487	0.790
			100	100	0.211	0.277	0.433	0.221	0.294	0.474

Table 40. Estimated areas of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \frac{1}{2}N(\mu_{X_1} = 10, \sigma_{X_1}^2 = 1) + \frac{1}{2}N(\mu_{X_2} = 13, \sigma_{X_2}^2 = 1)$ and $Y \sim \frac{1}{2}N(\mu_{Y_1}, \sigma_{Y_1}^2 = 1) + \frac{1}{2}N(\mu_{Y_2}, \sigma_{Y_2}^2 = 5)$.

c_s	μ_{Y_1}	μ_{Y_2}	$\text{sens}(c_s)$	m	n	R_α areas			R_α^* areas		
						0.90	0.95	0.99	0.90	0.95	0.99
12.73	12.580	16.580	0.7	20	20	0.364	0.476	0.740	0.367	0.483	0.756
				50	20	0.231	0.301	0.468	0.231	0.304	0.475
				20	50	0.231	0.302	0.468	0.231	0.303	0.473
				50	50	0.146	0.191	0.295	0.146	0.191	0.296
				100	100	0.073	0.095	0.147	0.073	0.095	0.147
13.27	13.607	17.606	0.8	20	20	0.284	0.373	0.573	0.303	0.401	0.616
				50	20	0.190	0.252	0.401	0.189	0.251	0.399
				20	50	0.181	0.238	0.373	0.189	0.250	0.397
				30	30	0.200	0.266	0.427	0.199	0.265	0.425
				50	50	0.115	0.151	0.235	0.118	0.155	0.246
				100	100	0.058	0.075	0.116	0.058	0.076	0.119
13.830	14.731	18.732	0.9	50	50	0.090	0.119	0.185	0.099	0.133	0.216
				50	75	0.075	0.099	0.155	0.080	0.107	0.175
				75	50	0.075	0.099	0.155	0.080	0.108	0.176
				100	100	0.046	0.060	0.094	0.048	0.063	0.102

Table 41. Estimated areas of the confidence regions for $(c_s, \text{sens}(c_s))$, when $X \sim \frac{3}{4}\text{Beta}(\alpha_{X_1} = 1, \beta_{X_1} = 3) + \frac{1}{4}\text{Beta}(\alpha_{X_2} = 5, \beta_{X_2} = 1.75)$ and $Y \sim \frac{3}{4}\text{Beta}(\alpha_{Y_1}, \beta_{Y_1} = 2) + \frac{1}{4}\text{Beta}(\alpha_{Y_2}, \sigma_{Y_2} = 4.5)$.

c_s	μ_{Y_1}	μ_{Y_2}	$\text{sens}(c_s)$	m	n	R_α areas			R_α^* areas		
						0.90	0.95	0.99	0.90	0.95	0.99
0.532	5.21	2.71	0.7	20	20	0.073	0.094	0.142	0.073	0.094	0.141
				50	20	0.048	0.062	0.094	0.048	0.062	0.094
				20	50	0.047	0.061	0.092	0.047	0.060	0.091
				50	50	0.031	0.040	0.061	0.031	0.040	0.061
				100	100	0.016	0.020	0.031	0.016	0.020	0.031
0.68	15.00	6.40	0.8	20	20	0.061	0.079	0.115	0.064	0.083	0.120
				50	20	0.041	0.053	0.081	0.043	0.056	0.085
				20	50	0.040	0.052	0.078	0.041	0.053	0.081
				30	30	0.043	0.056	0.085	0.045	0.058	0.089
				50	50	0.027	0.035	0.053	0.027	0.036	0.055
				100	100	0.014	0.018	0.028	0.014	0.018	0.028
0.815	33.52	22.00	0.9	50	50	0.012	0.015	0.023	0.013	0.017	0.027
				50	75	0.010	0.012	0.019	0.010	0.014	0.022
				75	50	0.010	0.013	0.020	0.011	0.014	0.023
				100	100	0.006	0.008	0.012	0.006	0.008	0.013