Average two-sided CI width for θ^*

Legend:
- OLS
- ALEE
- Concentration
- W-decorrelation

Y-axis: Mean width of CI (0.003, 0.008, 0.013, 0.018, 0.023, 0.028)

X-axis: Target coverage probability (0.75, 0.80, 0.85, 0.90, 0.95)