

(13.9) will be long on the left if

$$\hat{\theta} - LCB > UCB - \hat{\theta}$$

$$\Downarrow$$

$$\hat{\theta} - (2\hat{\theta} - \hat{\theta}^{*(.95)}) > (2\hat{\theta} - \hat{\theta}^{*(.05)}) - \hat{\theta}$$

$$\Downarrow$$

$$\hat{\theta}^{*(.95)} - \hat{\theta} > \hat{\theta} - \hat{\theta}^{*(.05)}.$$