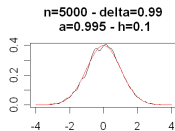
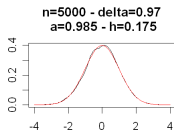
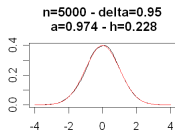
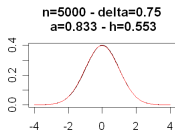
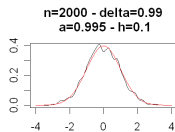
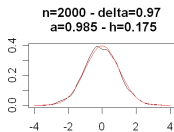
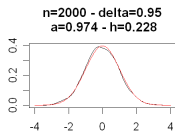
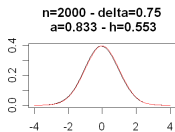
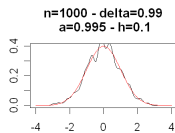
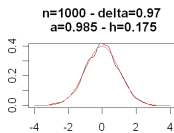
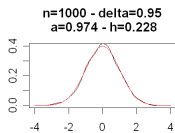
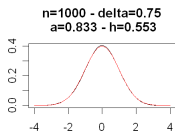
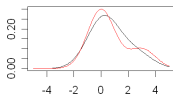


True: $N(0, 1)$

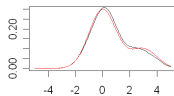


True: $0.75N(0, 1) + 0.25N(3, 1)$

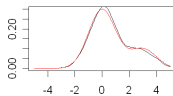
n=1000 - delta=0.75
a=0.833 - h=0.553



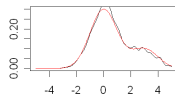
n=1000 - delta=0.95
a=0.974 - h=0.228



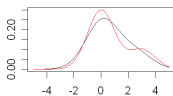
n=1000 - delta=0.97
a=0.985 - h=0.175



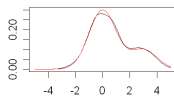
n=1000 - delta=0.99
a=0.995 - h=0.1



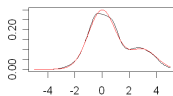
n=2000 - delta=0.75
a=0.833 - h=0.553



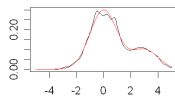
n=2000 - delta=0.95
a=0.974 - h=0.228



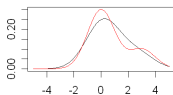
n=2000 - delta=0.97
a=0.985 - h=0.175



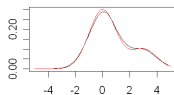
n=2000 - delta=0.99
a=0.995 - h=0.1



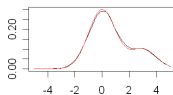
n=5000 - delta=0.75
a=0.833 - h=0.553



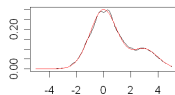
n=5000 - delta=0.95
a=0.974 - h=0.228



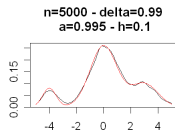
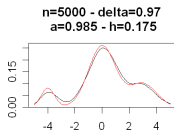
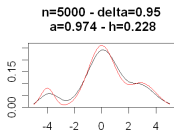
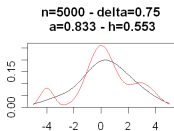
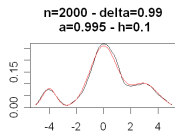
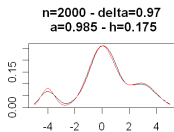
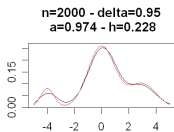
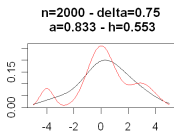
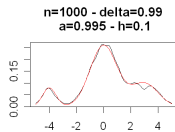
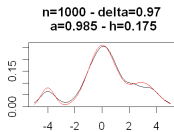
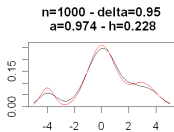
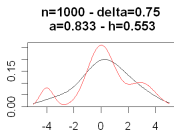
n=5000 - delta=0.97
a=0.985 - h=0.175



n=5000 - delta=0.99
a=0.995 - h=0.1



True: $0.1N(-4, 0.25) + 0.65N(0, 1) + 0.25N(3, 1)$



$0.25N((-1, 0)', V_1) + 0.5N((1, 1), V_2) + 0.25N((4, 1), V_3)$, with components with unit marginal variances and correlations -0.5 , 0.8 and 0.0 , respectively.

