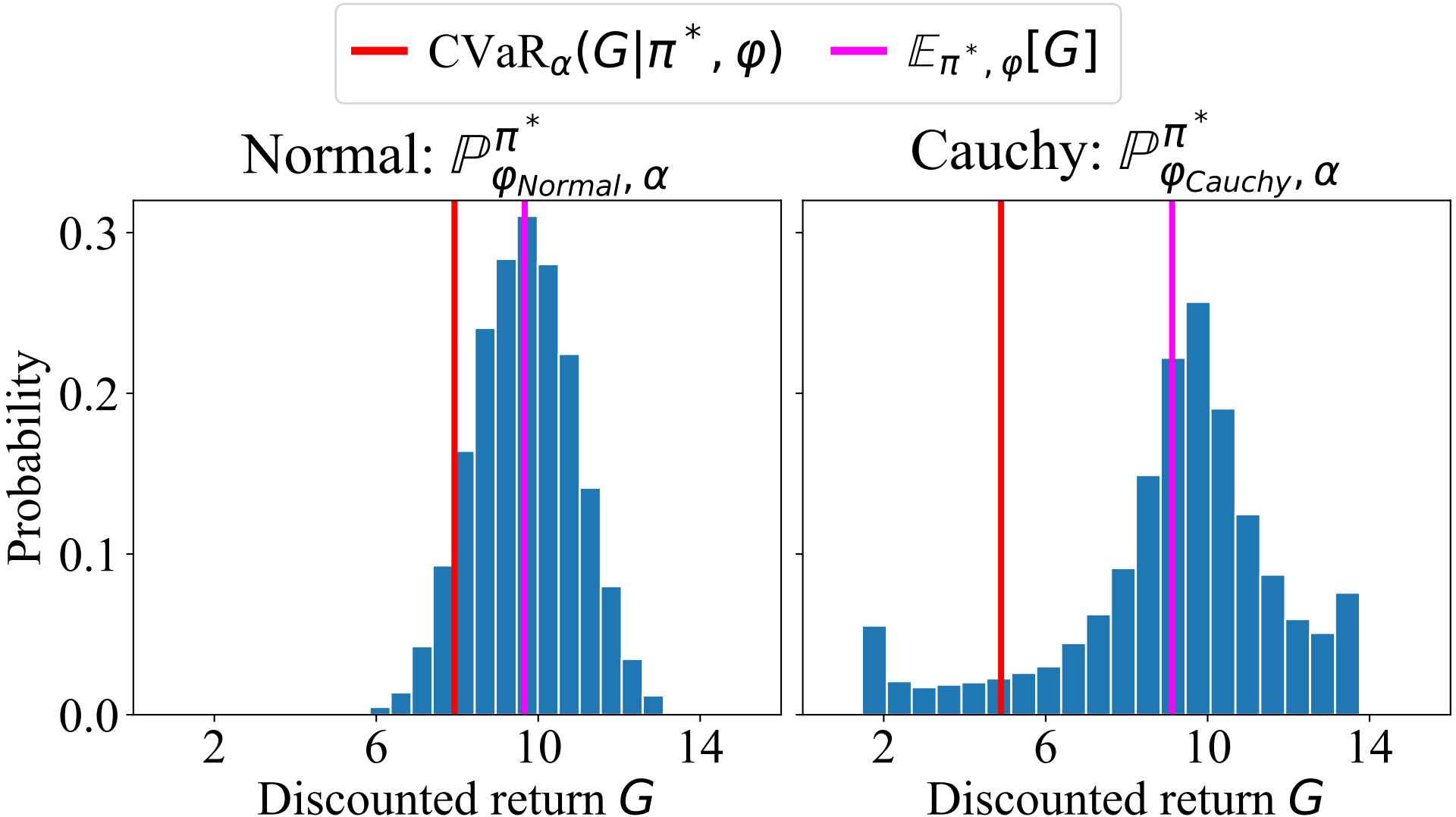
$\mathrm{CVaR}_\alpha(G|\pi^*, \varphi)$
$\mathbb{E}_{\pi^*, \varphi}[G]$
Normal: $\mathbb{P}^{\pi^*}_{\varphi_{Normal}, \alpha}$
Cauchy: $\mathbb{P}^{\pi^*}_{\varphi_{Cauchy}, \alpha}$
Probability
0.0
0.1
0.2
0.3
2
6
10
14
Discounted return G
2
6
10
14
Discounted return G