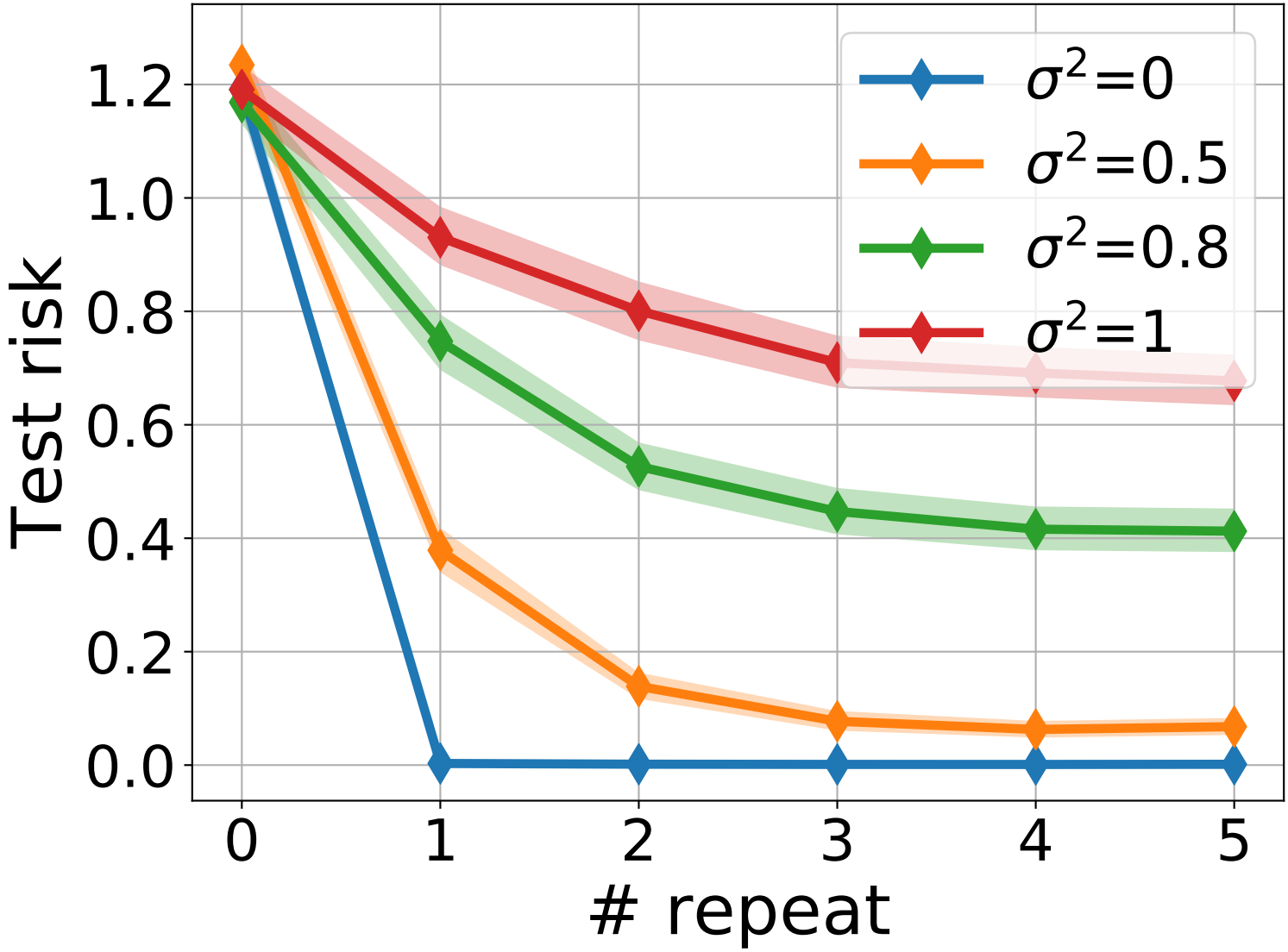
Test risk
1.2
1.0
0.8
0.6
0.4
0.2
0.0
0
1
2
3
4
5
repeat
σ^2=0
σ^2=0.5
σ^2=0.8
σ^2=1