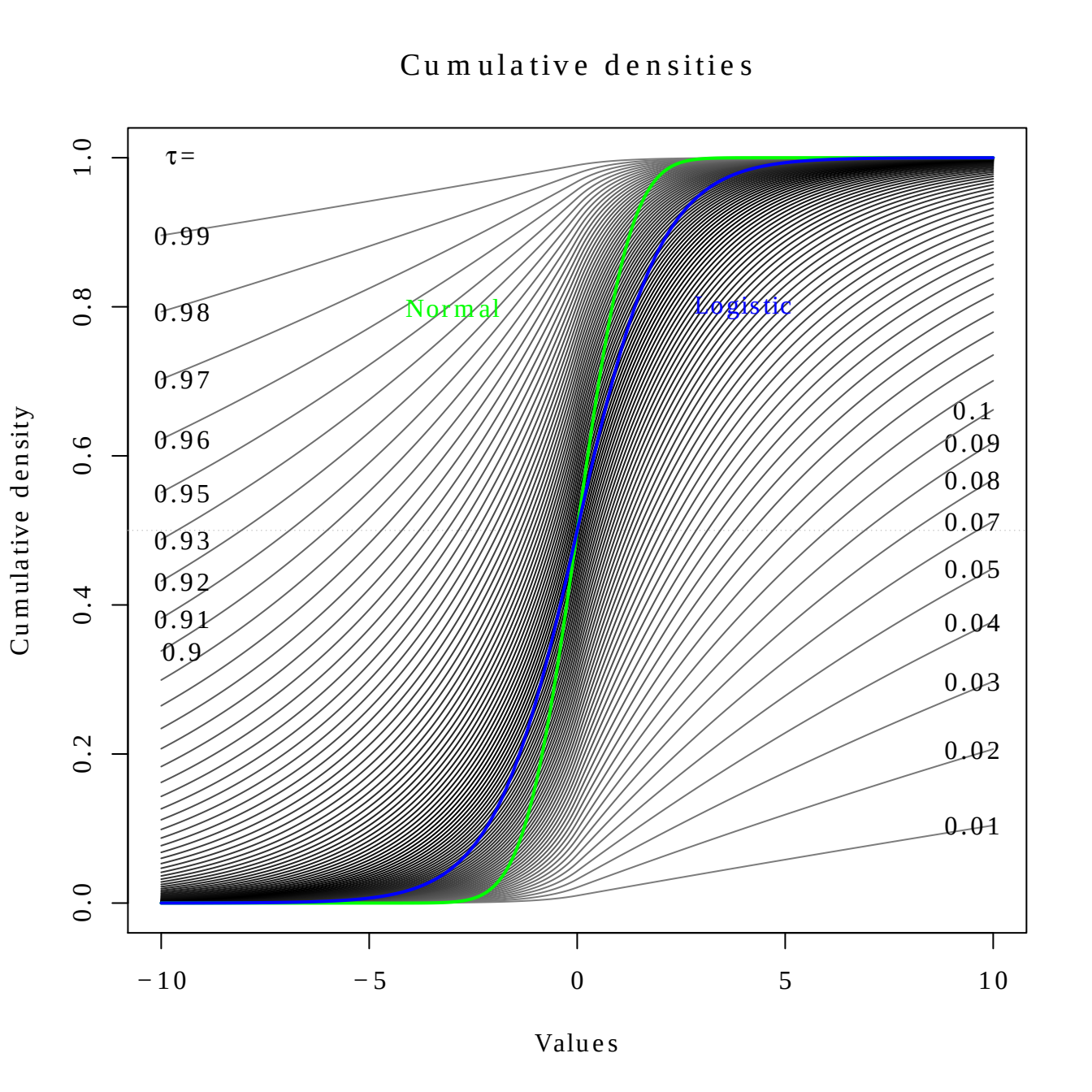
Cumulative densities
Cumulative density
Values
τ=
0.99
0.98
0.97
0.96
0.95
0.93
0.92
0.91
0.9
Normal
Logistic
0.1
0.09
0.08
0.07
0.05
0.04
0.03
0.02
0.01
0.0
0.2
0.4
0.6
0.8
1.0
−10
−5
0
5
10