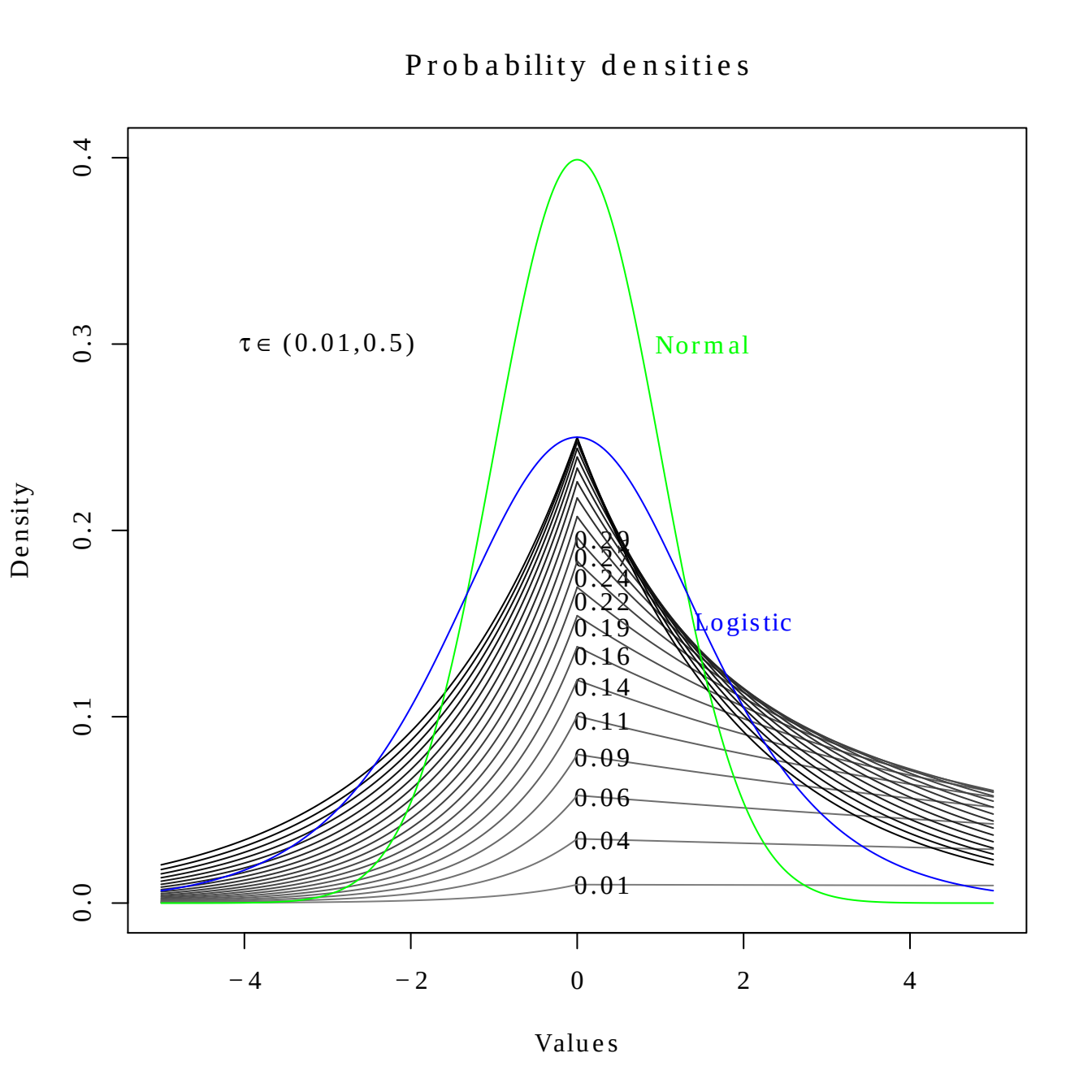
Probability densities
Density
Values
0.0
0.1
0.2
0.3
0.4
−4
−2
0
2
4
τ ∈ (0.01,0.5)
Normal
Logistic
0.29
0.27
0.24
0.22
0.19
0.16
0.14
0.11
0.09
0.06
0.04
0.01