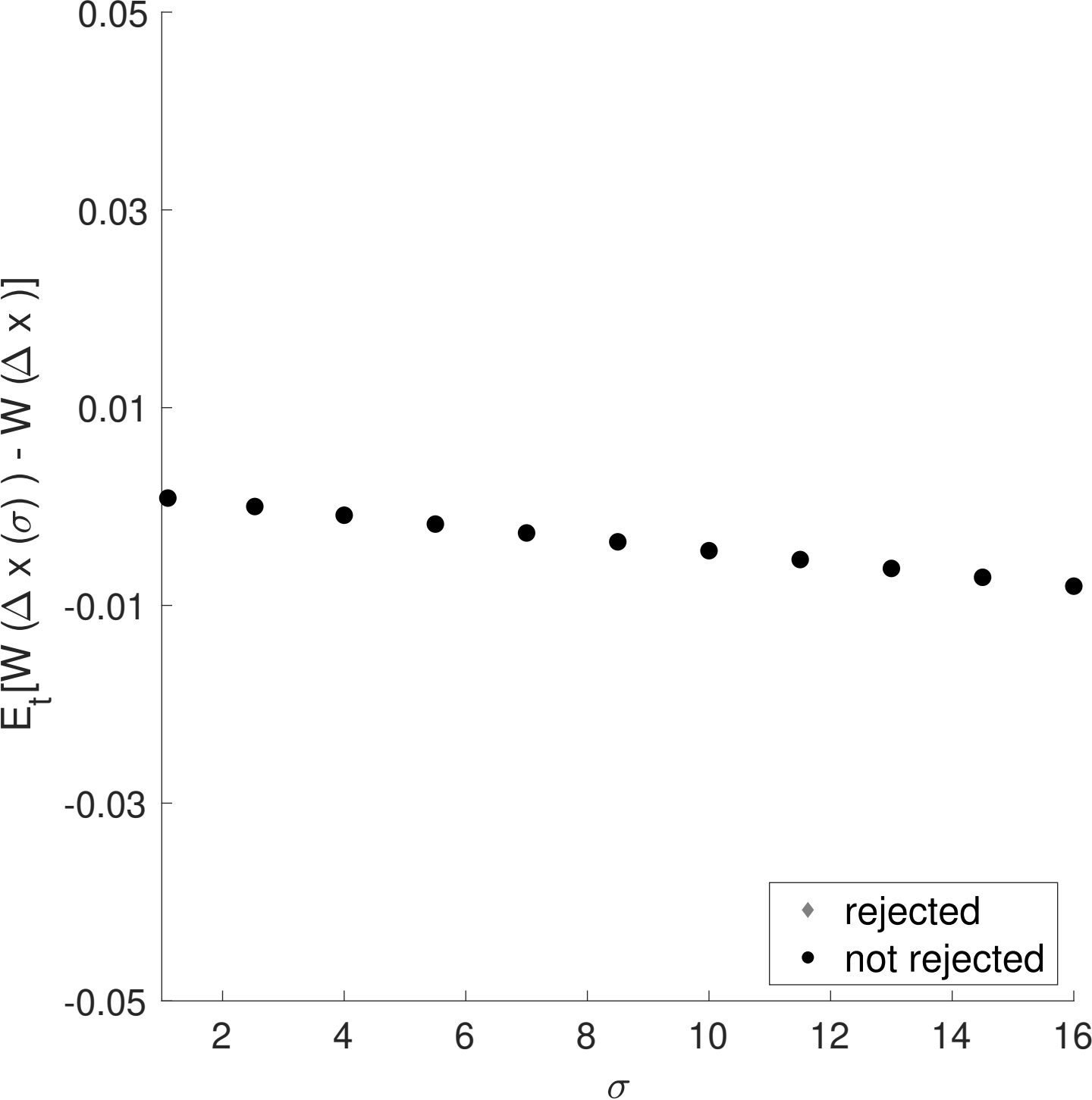
0.05
0.03
0.01
-0.01
-0.03
-0.05
$E_t[W(\Delta x(\sigma)) - W(\Delta x)]$
2
4
6
8
10
12
14
16
σ
rejected
not rejected