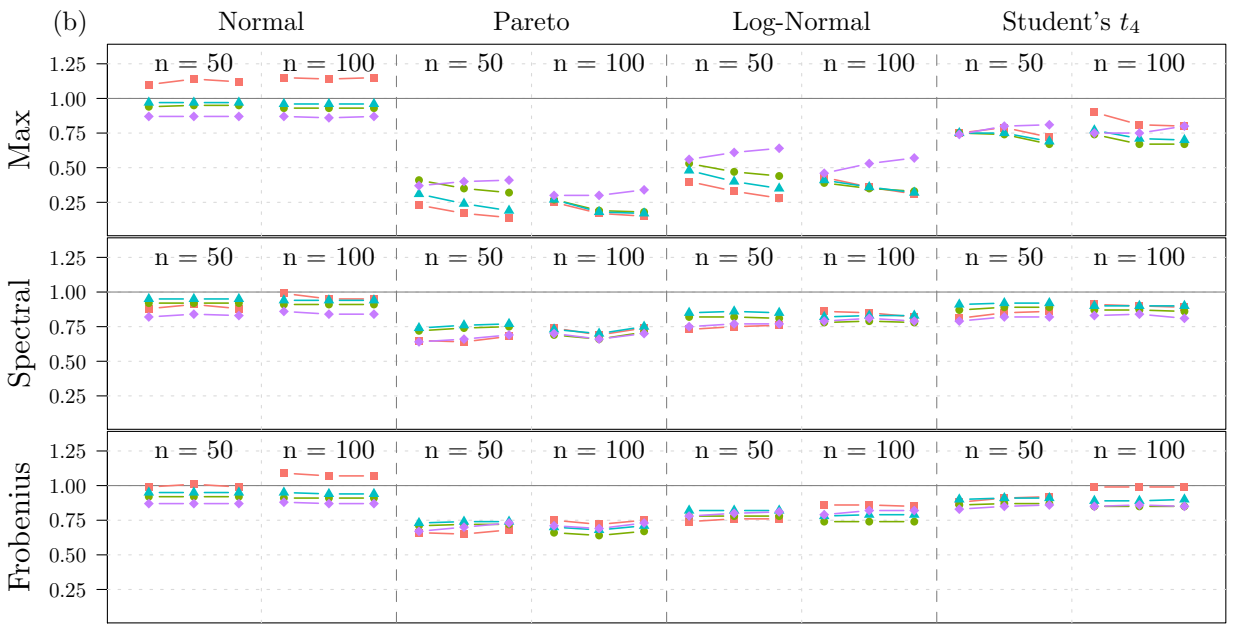
(b)
Normal
Pareto
Log-Normal
Student's t_4
Max
Spectral
Frobenius
n = 50
n = 100
1.25
1.00
0.75
0.50
0.25