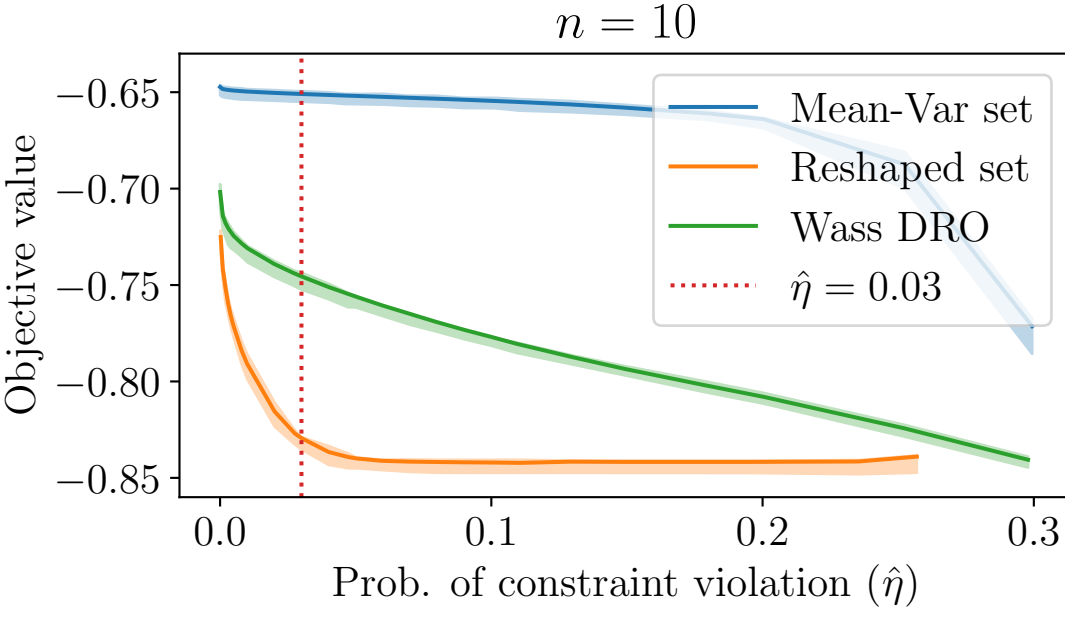
$n = 10$
Mean-Var set
Reshaped set
Wass DRO
$\hat{\eta} = 0.03$
Objective value
−0.65
−0.70
−0.75
−0.80
−0.85
0.0
0.1
0.2
0.3
Prob. of constraint violation ($\hat{\eta}$)