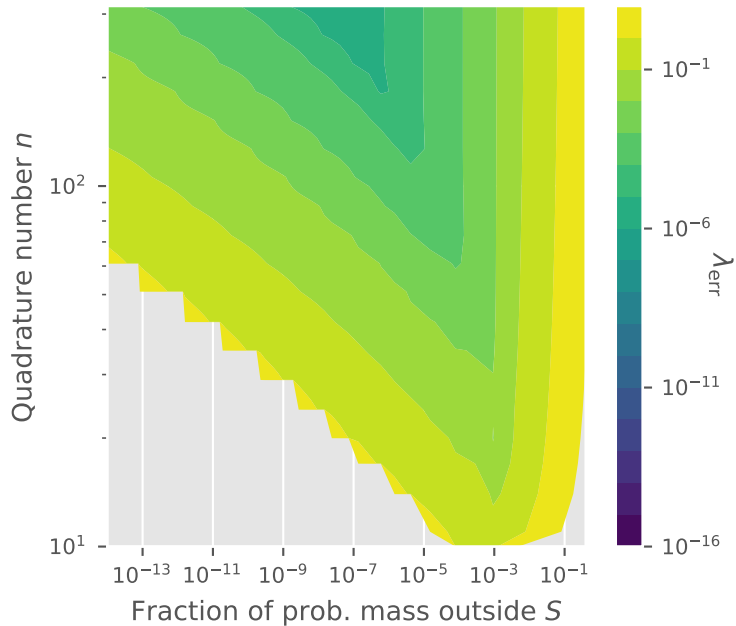Performance of Algorithm 2 on Logormal(0,1)