Table 1: Result of SimExact x SimSA-CVaR$_{99\%}$

Inst	n	δ	SimExact		SimSA-CVaR$_{99\%}$						GAP$_{b \times a}$
			C-RPD[a]	T(s)	D-RPD	C-RPD[b]	SD	T(s)	ρ_S	ρ_L	
1	25	0.1	35.00	209.08	0.58	30.80	7127.19	20.68	363	3297	-12.01%
2	25	0.1	35.44	197.62	2.45	30.50	5902.08	8.93	327	3008	-13.96%
3	25	0.1	37.58	144.43	0.28	36.72	7316.85	7.93	392	3678	-2.28%
4	25	0.1	34.56	381.34	0.76	33.14	7358.90	8.79	352	3262	-4.12%
5	25	0.1	35.92	276.61	1.60	32.29	6709.69	7.36	302	2986	-10.11%
6	25	0.1	41.37	245.69	1.63	35.50	6713.75	8.74	334	3240	-14.19%
7	25	0.1	34.39	3616.33	0.36	31.22	6993.00	8.10	310	3031	-9.21%
8	25	0.1	34.89	389.70	0.13	30.80	7181.78	7.83	356	3130	-11.72%
9	25	0.1	35.67	359.97	0.47	31.63	7572.40	8.03	330	3070	-11.33%
10	25	0.1	43.35	280.55	1.74	36.06	7077.51	8.79	375	3352	-16.82%
11	25	0.1	39.74	379.78	1.68	31.72	7180.22	8.48	370	3195	-20.18%
12	25	0.1	38.19	182.83	0.01	30.18	7075.05	7.72	384	3159	-20.96%
13	25	0.1	44.43	293.77	1.22	30.53	5778.94	7.19	308	2887	-31.29%
14	25	0.1	46.28	355.26	3.97	40.72	4328.17	8.40	385	3315	-12.02%
15	25	0.1	33.37	268.58	1.87	31.75	5972.80	7.89	330	2980	-4.85%
16	25	0.1	41.43	400.42	2.21	35.17	5064.38	8.45	356	3037	-15.12%
17	25	0.1	35.70	256.59	1.50	31.79	6748.04	19.76	346	3063	-10.95%
18	25	0.1	45.68	231.16	1.66	34.50	6272.75	8.54	369	3250	-24.48%
19	25	0.1	31.45	251.62	1.34	29.84	6794.43	7.73	323	3305	-5.12%
20	25	0.1	33.00	378.27	0.11	32.56	7661.44	8.02	348	3121	-1.34%
21	25	0.1	38.71	3619.26	0.79	32.15	7573.12	7.23	294	3052	-16.94%
22	25	0.1	48.09	316.73	4.23	41.30	4460.44	10.31	384	3698	-14.11%
23	25	0.1	34.02	333.54	1.04	30.34	6121.40	7.46	319	2885	-10.81%
24	25	0.1	36.40	205.36	1.39	31.59	6915.12	7.31	331	2930	-13.22%
25	25	0.1	31.93	371.05	0.37	30.77	7299.04	7.68	333	3108	-3.62%
26	25	0.5	79.15	251.45	0.03	75.46	15148.31	77.44	1425	13966	-4.67%
27	25	0.5	86.12	252.87	1.95	83.89	14077.80	109.27	1801	15426	-2.59%
28	25	0.5	82.37	178.96	1.18	82.03	16113.29	89.36	1806	16122	-0.41%
29	25	0.5	80.76	432.73	1.09	76.99	16575.72	91.65	1657	15270	-4.66%
30	25	0.5	82.29	334.87	1.78	79.24	15423.49	68.56	1527	14468	-3.71%
31	25	0.5	87.35	312.38	1.32	83.94	15301.82	81.11	1679	15297	-3.90%
32	25	0.5	77.68	3669.71	0.44	76.38	16084.32	74.00	1583	14559	-1.67%
33	25	0.5	80.90	445.44	1.81	80.02	16671.73	92.46	1890	15711	-1.09%
34	25	0.5	74.62	350.55	0.60	73.42	17658.95	82.19	1591	15166	-1.61%
35	25	0.5	85.07	317.85	1.40	83.54	15821.57	84.22	1762	15263	-1.79%
36	25	0.5	82.36	426.79	0.88	77.33	16071.70	70.68	1681	14754	-6.11%
37	25	0.5	80.89	214.11	0.49	76.95	16333.61	82.81	1664	15134	-4.87%
38	25	0.5	87.55	329.00	1.00	79.84	13545.08	66.85	1691	14379	-8.80%
39	25	0.5	110.46	457.85	3.97	104.11	10869.33	124.15	2152	18671	-5.75%
40	25	0.5	86.71	328.24	3.33	82.00	14218.20	82.33	1613	15488	-5.44%
41	25	0.5	93.26	470.94	2.62	91.43	12501.58	105.75	1859	16834	-1.96%
42	25	0.5	81.00	294.05	1.78	78.55	15257.25	71.82	1569	14043	-3.03%
43	25	0.5	85.95	259.82	1.56	84.32	14578.02	83.06	1664	15905	-1.90%
44	25	0.5	80.44	307.34	1.24	79.02	15361.44	76.13	1736	15357	-1.77%
45	25	0.5	77.72	431.59	0.07	77.40	17138.20	52.51	1589	14491	-0.41%
46	25	0.5	76.01	3648.80	1.00	74.63	17156.69	72.69	1555	14249	-1.82%
47	25	0.5	106.07	419.00	4.17	104.61	10941.93	149.92	2356	20203	-1.37%
48	25	0.5	80.62	389.06	0.40	77.61	14772.36	64.67	1706	15166	-3.73%
49	25	0.5	84.60	251.17	1.51	79.60	16257.25	69.47	1673	14874	-5.90%
50	25	0.5	78.35	424.59	0.73	76.92	16532.89	74.07	1563	14584	-1.81%
51	25	2.0	156.35	894.14	0.10	154.89	29886.39	1314.43	5276	47353	-0.94%
52	25	2.0	166.47	1056.18	1.21	164.78	27444.43	1555.64	5436	51240	-1.02%
53	25	2.0	168.91	755.58	0.86	164.57	29913.39	1385.95	5227	50494	-2.57%
54	25	2.0	160.69	1144.27	0.91	159.30	31830.63	1327.43	5480	49149	-0.86%
55	25	2.0	161.62	1098.47	1.71	160.13	29555.12	1472.62	5439	47868	-0.92%
56	25	2.0	168.45	1100.14	1.94	162.08	29126.54	1547.57	5423	49373	-3.78%
57	25	2.0	155.49	4410.68	0.25	152.90	30025.85	1210.88	4925	46257	-1.67%
58	25	2.0	157.44	1201.34	1.82	156.16	31290.49	1255.17	5656	50369	-0.82%

1

Table 1: Result of SimExact x SimSA-CVaR$_{99\%}$ (continued)

Inst	n	δ	SimExact		SimSA-CVaR$_{99\%}$						GAP$_{b \times a}$
			C-RPD[a]	T(s)	D-RPD	C-RPD[b]	SD	T(s)	ρ_S	ρ_L	
59	25	2.0	154.81	864.16	0.59	153.58	33055.70	1337.45	5283	47402	-0.79%
60	25	2.0	165.68	879.07	1.86	162.93	29428.12	1421.29	5336	48220	-1.66%
61	25	2.0	161.54	1075.27	1.00	160.21	31624.77	1475.55	5580	49874	-0.82%
62	25	2.0	166.03	778.14	0.24	159.75	31032.57	1425.78	5460	49166	-3.78%
63	25	2.0	167.24	843.60	2.80	163.90	26476.22	1391.45	5804	49247	-2.00%
64	25	2.0	232.91	2239.75	4.86	230.33	23158.17	3184.67	7705	70093	-1.11%
65	25	2.0	174.07	1245.02	3.62	171.92	27749.22	1725.95	5755	52563	-1.24%
66	25	2.0	197.57	1610.54	2.05	195.73	25066.18	1861.96	6354	57785	-0.93%
67	25	2.0	159.35	906.17	2.31	157.96	29421.68	1271.99	5020	46676	-0.87%
68	25	2.0	178.07	783.33	1.48	169.36	27959.40	1470.60	5447	51225	-4.89%
69	25	2.0	168.14	1192.42	0.75	165.28	29332.75	1392.56	5689	49717	-1.71%
70	25	2.0	154.68	1123.46	0.32	153.37	32253.61	1244.89	5278	46887	-0.85%
71	25	2.0	154.87	4106.05	0.80	152.72	31882.93	1096.22	4827	45431	-1.39%
72	25	2.0	232.11	2096.17	4.08	229.61	21788.40	2904.00	7453	68414	-1.08%
73	25	2.0	158.53	1167.98	1.00	157.09	27920.21	1378.03	5351	48908	-0.91%
74	25	2.0	160.94	897.52	1.79	159.41	30980.89	1317.50	5325	47877	-0.95%
75	25	2.0	157.85	1156.51	0.69	156.90	31500.01	1271.26	5194	47186	-0.60%
76*	50	0.1	34.24	3630.31	2.36	32.59	6179.26	13.85	405	3155	-4.81%
77*	50	0.1	35.23	3629.56	2.06	33.25	6588.73	12.84	337	3232	-5.60%
78*	50	0.1	33.64	3630.50	0.60	31.37	7346.84	13.35	387	3071	-6.73%
79*	50	0.1	36.15	3630.11	2.15	34.02	5765.33	12.47	364	3176	-5.92%
80*	50	0.1	31.33	3631.53	0.48	30.72	7254.57	12.69	298	3066	-1.93%
81*	50	0.1	32.75	3629.64	0.78	31.30	7127.09	13.22	368	3403	-4.45%
82*	50	0.1	32.85	3631.00	1.25	31.21	6481.56	13.26	353	3073	-5.01%
83*	50	0.1	34.23	3631.29	0.85	30.38	6940.36	13.35	324	3151	-11.25%
84*	50	0.1	34.95	3630.00	1.40	31.49	6973.80	12.60	313	3064	-9.88%
85*	50	0.1	36.52	3630.23	2.37	36.20	6079.88	13.81	337	3153	-0.88%
86*	50	0.1	34.66	3628.29	1.33	32.00	7381.04	12.66	314	3096	-7.68%
87*	50	0.1	35.34	3630.65	0.92	32.43	7274.11	11.54	335	3075	-8.24%
88*	50	0.1	37.13	3629.23	1.63	32.27	6686.42	12.93	364	3176	-13.07%
89*	50	0.1	32.36	3631.50	1.06	30.95	7276.05	12.12	351	3121	-4.37%
90*	50	0.1	35.58	3631.02	1.75	35.22	6693.94	13.37	395	3457	-1.02%
91*	50	0.1	36.60	3630.58	2.50	33.54	7130.28	12.11	331	2947	-8.35%
92*	50	0.1	33.79	3630.68	1.19	32.29	7098.47	13.58	384	3184	-4.42%
93*	50	0.1	34.64	3629.82	1.40	33.62	6993.43	12.90	340	2932	-2.97%
94*	50	0.1	34.14	3631.44	1.75	29.88	6082.55	13.79	319	2894	-12.47%
95*	50	0.1	30.26	3632.06	1.14	28.87	7607.55	11.61	304	3025	-4.60%
96*	50	0.1	35.04	3632.77	1.74	33.51	6694.46	12.81	361	3450	-4.37%
97*	50	0.1	34.92	3631.00	1.96	31.53	6531.78	11.76	284	2857	-9.71%
98*	50	0.1	32.81	3631.14	1.03	27.97	6002.78	11.61	321	2932	-14.74%
99*	50	0.1	32.24	3619.11	1.44	30.81	6982.76	11.31	337	3193	-4.43%
100*	50	0.1	33.10	3619.63	0.73	30.89	7021.35	11.97	354	3171	-6.67%
101*	50	0.5	82.39	3691.40	2.37	80.74	13969.18	70.52	1592	14785	-2.00%
102*	50	0.5	89.55	3701.87	1.68	84.62	15287.83	93.28	1842	15876	-5.50%
103*	50	0.5	81.81	3693.11	0.67	81.00	17163.40	83.05	1670	15256	-1.00%
104*	50	0.5	85.84	3695.26	2.44	84.12	13394.41	89.52	1723	15384	-2.00%
105*	50	0.5	77.47	3698.51	0.42	76.01	16357.27	74.82	1606	14387	-1.88%
106*	50	0.5	81.58	3691.56	0.70	80.29	15697.34	86.34	1670	15231	-1.58%
107*	50	0.5	83.57	3701.60	1.11	82.17	15185.76	84.00	1810	15368	-1.68%
108*	50	0.5	81.50	3700.53	1.04	79.96	15905.68	80.14	1658	15040	-1.89%
109*	50	0.5	80.24	3693.62	1.54	78.72	16159.90	87.39	1635	15055	-1.90%
110*	50	0.5	89.14	3695.31	2.30	88.10	14250.80	91.76	1754	15651	-1.17%
111*	50	0.5	79.68	3689.99	2.16	78.29	17054.85	64.95	1696	15079	-1.74%
112*	50	0.5	80.55	3687.81	1.02	79.16	16670.73	82.85	1625	14845	-1.72%
113*	50	0.5	83.49	3688.00	1.78	81.93	15543.72	84.24	1750	15711	-1.87%
114*	50	0.5	80.03	3701.87	1.58	78.41	16312.66	70.33	1671	14395	-2.03%
115*	50	0.5	85.22	3698.00	1.99	82.86	14570.72	78.13	1703	15169	-2.78%
116*	50	0.5	82.95	3693.92	1.46	82.35	16653.80	78.31	1565	14739	-0.72%

Inst	n	δ	SimExact		SimSA-CVaR$_{99\%}$						GAP$_{b \times a}$
			C-RPD^a	T(s)	D-RPD	C-RPD^b	SD	T(s)	ρ_S	ρ_L	
117*	50	0.5	85.36	3691.77	1.13	82.59	16370.44	82.10	1805	15481	-3.24%
118*	50	0.5	84.53	3695.75	1.59	79.78	16559.61	82.18	1705	15143	-5.61%
119*	50	0.5	84.07	3702.59	2.10	82.57	14573.57	96.50	1647	15098	-1.77%
120*	50	0.5	77.88	3690.70	1.24	76.79	17123.79	73.08	1552	14100	-1.40%
121*	50	0.5	88.38	3705.25	2.15	86.48	15031.12	88.83	1771	15904	-2.15%
122*	50	0.5	82.24	3696.22	1.96	80.83	15622.33	107.36	1760	15058	-1.71%
123*	50	0.5	82.64	3691.08	0.76	77.72	14859.39	75.89	1763	16140	-5.96%
124*	50	0.5	80.80	3646.83	1.57	79.33	15843.43	76.82	1615	15129	-1.82%
125*	50	0.5	81.39	3641.99	0.79	78.16	15951.37	73.98	1557	15058	-3.97%
126*	50	2.0	172.71	4494.43	2.44	171.21	27248.11	1326.47	5336	49618	-0.87%
127*	50	2.0	177.09	4617.19	1.51	169.61	28829.93	1364.11	5541	50630	-4.22%
128*	50	2.0	163.50	4487.87	0.55	162.12	32624.43	1381.18	5298	49265	-0.84%
129*	50	2.0	174.25	4554.07	2.19	172.60	26030.47	1621.38	5844	51880	-0.95%
130*	50	2.0	162.45	4478.45	0.47	158.69	30754.81	1207.13	5191	46592	-2.32%
131*	50	2.0	164.39	4476.31	0.76	162.87	29686.80	1444.35	5359	48932	-0.93%
132*	50	2.0	170.04	4599.14	1.25	168.49	28752.52	1343.89	5464	49293	-0.91%
133*	50	2.0	172.19	4642.70	0.78	170.55	30904.20	1469.43	5564	50651	-0.95%
134*	50	2.0	168.59	4505.26	1.38	164.73	30173.72	1226.34	5401	47692	-2.29%
135*	50	2.0	183.28	4628.07	2.33	181.54	27949.97	1707.58	5696	52924	-0.95%
136*	50	2.0	165.25	4458.52	1.38	160.75	31677.23	1267.66	5279	47290	-2.73%
137*	50	2.0	163.71	4457.67	1.11	162.22	31368.89	1243.32	5365	47380	-0.91%
138*	50	2.0	179.00	4554.44	1.63	175.63	29578.64	1556.02	5892	50711	-1.88%
139*	50	2.0	169.93	4557.57	1.37	167.71	31653.49	1372.78	5382	48592	-1.31%
140*	50	2.0	181.76	4655.48	1.95	172.28	28355.92	1529.59	5510	50645	-5.21%
141*	50	2.0	171.12	4480.91	1.39	169.61	32140.92	1336.51	5271	49180	-0.88%
142*	50	2.0	177.23	4575.03	1.01	173.02	31481.40	1399.43	5389	51105	-2.38%
143*	50	2.0	170.00	4549.38	1.75	168.55	31567.25	1474.71	5253	49253	-0.85%
144*	50	2.0	181.29	4702.10	1.74	179.84	28873.82	1635.01	5690	52311	-0.80%
145*	50	2.0	155.83	4379.22	1.15	154.57	33251.72	1184.61	5196	47654	-0.80%
146*	50	2.0	177.54	4656.51	1.38	176.85	28632.21	1411.93	5741	51218	-0.39%
147*	50	2.0	168.38	4542.94	1.83	166.95	29941.80	1205.93	5442	49654	-0.85%
148*	50	2.0	176.54	4011.50	0.81	170.70	28328.05	1422.66	6036	52418	-3.31%
149*	50	2.0	171.07	3882.66	1.46	169.63	30432.70	1627.48	5354	49551	-0.84%
150*	50	2.0	169.21	3840.16	0.68	161.56	29607.94	1059.91	5125	47153	-4.52%
151*	75	0.1	33.88	3627.29	1.69	30.39	6729.73	16.57	314	2850	-10.31%
152*	75	0.1	35.66	3623.12	1.78	31.76	6142.36	17.43	337	3021	-10.93%
153*	75	0.1	32.45	3625.34	1.07	30.95	6786.08	18.67	400	3467	-4.64%
154*	75	0.1	30.64	3624.57	0.19	28.93	6580.81	16.72	342	3027	-5.58%
155*	75	0.1	35.33	3625.54	1.33	32.67	6476.13	16.35	280	2848	-7.53%
156*	75	0.1	31.06	3625.07	0.80	29.55	6683.34	16.87	372	2997	-4.86%
157*	75	0.1	34.39	3624.51	1.69	31.70	6535.47	17.00	311	3018	-7.82%
158*	75	0.1	33.19	3625.24	1.47	32.55	6135.08	16.51	334	2947	-1.95%
159*	75	0.1	31.73	3625.34	1.41	30.26	7241.17	17.65	353	3136	-4.63%
160*	75	0.1	32.47	3625.46	2.12	30.97	6221.33	17.37	367	3038	-4.61%
161*	75	0.1	33.40	3623.68	1.55	31.66	6253.99	18.27	361	3330	-5.24%
162*	75	0.1	34.20	3625.13	1.01	31.48	6849.42	17.18	357	3073	-7.96%
163*	75	0.1	31.02	3623.73	1.03	29.70	6806.50	16.48	322	2946	-4.25%
164*	75	0.1	35.12	3625.49	1.18	32.18	6552.48	15.72	290	2904	-8.38%
165*	75	0.1	35.06	3625.53	2.60	33.36	6264.43	18.23	412	3137	-4.84%
166*	75	0.1	35.56	3624.68	1.63	32.27	6769.50	16.81	314	2987	-9.25%
167*	75	0.1	33.10	3625.88	1.77	32.54	6689.04	17.35	368	3139	-1.70%
168*	75	0.1	32.08	3626.39	2.21	30.61	6305.67	33.83	367	2923	-4.58%
169*	75	0.1	36.05	3624.77	1.10	32.88	6775.08	17.47	342	3258	-8.79%
170*	75	0.1	39.32	3625.94	2.17	35.78	6731.45	17.95	390	3187	-9.02%
171*	75	0.1	32.95	3626.12	2.26	31.81	6627.63	16.35	307	3015	-3.46%
172*	75	0.1	33.26	3623.52	1.51	31.88	6969.28	16.98	358	2881	-4.14%
173*	75	0.1	34.40	3626.27	2.48	32.71	6518.17	16.21	345	3074	-4.91%
174*	75	0.1	34.10	3625.35	1.60	33.38	7145.23	16.16	315	3017	-2.11%

Table 1: Result of SimExact x SimSA-CVaR$_{99\%}$ (continued)

Inst	n	δ	SimExact		SimSA-CVaR$_{99\%}$						GAP$_{b \times a}$
			C-RPD^a	T(s)	D-RPD	C-RPD^b	SD	T(s)	ρ_S	ρ_L	
175*	75	0.1	34.73	3624.28	1.24	32.96	6275.12	17.98	380	3405	-5.09%
176*	75	0.5	81.60	3650.35	1.84	80.10	15948.54	75.83	1457	14558	-1.83%
177*	75	0.5	86.97	3653.62	1.75	84.79	14871.41	91.63	1779	16006	-2.51%
178*	75	0.5	84.08	3659.63	1.10	82.42	15346.33	95.97	1831	16039	-1.98%
179*	75	0.5	83.62	3655.58	0.12	78.83	15181.89	83.33	1575	14747	-5.73%
180*	75	0.5	82.56	3660.23	1.96	81.07	15597.27	81.53	1666	15137	-1.80%
181*	75	0.5	83.04	3659.24	1.00	81.52	15936.21	88.76	1764	15427	-1.83%
182*	75	0.5	84.32	3653.63	1.61	84.11	15309.28	83.94	1667	15207	-0.25%
183*	75	0.5	83.36	3658.78	1.38	81.95	14377.33	75.20	1614	14900	-1.68%
184*	75	0.5	80.54	3656.67	1.04	79.22	16996.76	79.03	1824	15544	-1.64%
185*	75	0.5	87.67	3658.31	2.13	82.52	14476.28	88.93	1638	14999	-5.87%
186*	75	0.5	87.95	3662.65	1.54	86.27	14531.88	111.64	1809	16213	-1.91%
187*	75	0.5	83.94	3661.38	1.13	82.14	15960.13	85.46	1767	15452	-2.15%
188*	75	0.5	78.24	3655.08	0.89	76.93	16051.91	76.70	1713	15001	-1.67%
189*	75	0.5	83.23	3658.92	1.10	81.67	15655.03	83.76	1562	15018	-1.87%
190*	75	0.5	84.00	3660.92	2.64	82.23	14336.50	91.69	1743	15031	-2.11%
191*	75	0.5	84.70	3656.11	1.40	82.36	16067.83	82.52	1656	15308	-2.77%
192*	75	0.5	84.75	3661.06	1.80	84.34	15493.89	84.94	1586	15244	-0.49%
193*	75	0.5	82.39	3659.74	2.10	80.91	14948.93	80.96	1752	15127	-1.80%
194*	75	0.5	88.79	3656.41	1.17	82.98	15728.52	91.84	1767	15838	-6.54%
195*	75	0.5	87.78	3660.65	2.45	85.06	15373.28	88.43	1680	15209	-3.10%
196*	75	0.5	85.55	3662.00	2.41	82.64	15417.48	85.66	1704	14878	-3.40%
197*	75	0.5	82.69	3657.42	1.44	80.62	16522.88	76.78	1667	14713	-2.50%
198*	75	0.5	86.69	3663.46	2.66	86.25	15322.41	68.52	1699	15597	-0.50%
199*	75	0.5	82.22	3658.72	1.09	81.00	16549.53	80.95	1616	14835	-1.48%
200*	75	0.5	87.55	3659.51	1.28	84.79	14490.25	91.11	1894	16474	-3.15%
201*	75	2.0	177.31	3852.70	1.69	171.92	30505.69	1172.52	5477	48172	-3.04%
202*	75	2.0	184.16	3896.04	1.78	182.51	29099.64	1557.58	5574	54187	-0.89%
203*	75	2.0	183.04	3953.76	1.06	182.36	29130.09	1413.96	5751	51733	-0.37%
204*	75	2.0	174.02	3883.43	0.65	165.64	29068.08	1232.46	5267	48245	-4.81%
205*	75	2.0	176.97	3920.68	1.57	172.80	29663.72	1145.43	5463	48874	-2.36%
206*	75	2.0	171.77	3906.44	0.91	169.19	29969.33	1266.80	5570	49081	-1.50%
207*	75	2.0	185.57	3880.91	1.46	177.04	29424.98	1296.89	5563	50393	-4.60%
208*	75	2.0	177.10	3894.08	1.42	169.88	27187.22	1163.23	5164	48216	-4.07%
209*	75	2.0	167.10	3865.74	1.11	163.95	31188.62	1099.97	5368	47483	-1.89%
210*	75	2.0	185.79	3915.02	2.15	177.84	27885.55	1274.11	5481	50274	-4.28%
211*	75	2.0	184.95	3978.65	1.57	182.62	27569.56	1406.91	5747	52071	-1.26%
212*	75	2.0	177.80	3903.56	0.79	176.32	30919.23	1209.47	5687	51634	-0.83%
213*	75	2.0	175.87	3897.10	0.66	174.96	30734.58	1225.60	5367	49694	-0.51%
214*	75	2.0	170.44	3892.84	1.20	168.84	29779.27	1257.89	5273	49269	-0.94%
215*	75	2.0	176.53	3925.52	2.25	175.03	27260.97	1190.01	5603	49205	-0.85%
216*	75	2.0	173.88	3884.92	1.61	169.35	30198.93	1143.31	5545	48789	-2.61%
217*	75	2.0	173.96	3916.87	1.80	172.80	29149.02	1158.55	5060	48812	-0.67%
218*	75	2.0	172.90	3897.91	2.12	171.68	28028.49	1192.59	5362	48198	-0.71%
219*	75	2.0	185.78	3899.50	1.20	177.53	29587.05	1416.32	5542	50971	-4.44%
220*	75	2.0	184.75	3914.66	2.16	181.47	29694.05	1352.07	5612	50835	-1.78%
221*	75	2.0	177.67	3914.69	1.93	173.73	29552.25	1081.18	5355	49240	-2.22%
222*	75	2.0	172.68	3901.81	2.00	171.23	31780.81	599.66	5570	48855	-0.84%
223*	75	2.0	185.22	3955.01	2.01	175.78	29072.11	1252.59	5777	50359	-5.09%
224*	75	2.0	173.97	3903.67	0.97	171.30	31425.78	1129.29	5495	48858	-1.54%
225*	75	2.0	189.33	3940.44	1.48	187.52	28207.17	1600.95	5983	54726	-0.95%
226*	100	0.1	35.07	3628.33	2.45	33.39	6259.06	22.87	299	3056	-4.81%
227*	100	0.1	34.23	3628.47	2.18	32.69	6391.16	22.28	314	2996	-4.51%
228*	100	0.1	34.12	3629.94	1.42	31.24	6351.76	22.91	362	2997	-8.42%
229*	100	0.1	33.71	3630.06	2.21	31.83	6686.19	22.46	320	3021	-5.58%
230*	100	0.1	33.65	3630.66	1.81	33.35	7283.99	22.14	321	3112	-0.90%
231*	100	0.1	31.86	3628.87	0.97	30.44	6710.28	21.81	345	3183	-4.46%
232*	100	0.1	34.80	3631.19	2.09	34.01	6620.10	22.39	338	3134	-2.28%

Table 1: Result of SimExact x SimSA-CVaR$_{99\%}$ (continued)

Inst	n	δ	SimExact		SimSA-CVaR$_{99\%}$						GAP$_{b \times a}$
			C-RPD[a]	T(s)	D-RPD	C-RPD[b]	SD	T(s)	ρ_S	ρ_L	
233*	100	0.1	32.68	3630.93	1.95	31.23	6821.34	23.41	365	3100	-4.43%
234*	100	0.1	34.32	3631.16	2.07	31.17	6752.74	21.63	314	2957	-9.19%
235*	100	0.1	32.47	3631.18	1.80	30.59	6893.20	22.06	352	3055	-5.80%
236*	100	0.1	34.10	3630.30	0.89	32.61	6420.87	22.17	355	3365	-4.40%
237*	100	0.1	33.84	3629.99	1.46	32.48	6890.50	21.78	314	2963	-4.03%
238*	100	0.1	34.83	3631.77	1.70	34.14	6952.23	22.80	316	3202	-1.98%
239*	100	0.1	33.24	3629.92	1.89	31.56	6840.15	39.83	295	3013	-5.07%
240*	100	0.1	34.13	3629.86	2.29	32.96	6678.47	22.58	318	3094	-3.42%
241*	100	0.1	33.62	3628.61	2.40	32.65	6234.48	23.06	368	3100	-2.89%
242*	100	0.1	35.29	3630.22	1.78	34.37	6686.86	23.72	360	3298	-2.61%
243*	100	0.1	36.58	3630.59	2.00	33.31	6688.99	22.28	335	3036	-8.94%
244*	100	0.1	31.96	3630.46	2.22	30.37	6708.01	20.62	290	3054	-4.98%
245*	100	0.1	34.16	3629.88	1.78	33.56	6541.39	22.64	385	3236	-1.75%
246*	100	0.1	33.03	3630.41	2.25	31.79	6234.79	21.64	278	2979	-3.77%
247*	100	0.1	29.45	3629.40	1.68	27.94	6882.30	21.88	325	3022	-5.11%
248*	100	0.1	33.20	3630.22	1.90	31.23	6215.92	22.71	365	2969	-5.93%
249*	100	0.1	30.91	3629.62	1.50	30.00	7074.18	22.74	364	2985	-2.97%
250*	100	0.1	32.76	3629.04	1.71	31.25	6813.16	21.75	298	2980	-4.63%
251*	100	0.5	88.47	3670.73	2.22	86.88	15041.84	69.65	1657	16018	-1.80%
252*	100	0.5	85.58	3669.59	2.41	83.23	14885.33	91.67	1639	14870	-2.75%
253*	100	0.5	84.64	3666.34	1.16	81.01	14642.71	83.93	1602	14654	-4.28%
254*	100	0.5	85.15	3671.62	1.94	83.97	15592.40	82.90	1637	15110	-1.39%
255*	100	0.5	84.57	3671.32	1.86	83.24	16785.48	91.46	1660	15059	-1.56%
256*	100	0.5	87.52	3669.33	1.00	83.37	15415.73	99.99	1781	15341	-4.74%
257*	100	0.5	87.20	3676.05	1.93	85.44	15433.78	92.45	1703	15360	-2.02%
258*	100	0.5	83.02	3673.19	1.94	81.54	15626.34	86.85	1634	14894	-1.78%
259*	100	0.5	82.73	3675.25	2.13	81.21	16144.20	101.16	1656	15289	-1.84%
260*	100	0.5	82.23	3675.47	1.89	80.85	15901.17	90.91	1672	14841	-1.68%
261*	100	0.5	89.52	3671.44	1.22	88.05	15007.38	100.21	1936	16444	-1.64%
262*	100	0.5	82.58	3671.76	1.28	81.18	16452.21	85.69	1676	15290	-1.70%
263*	100	0.5	87.92	3673.91	1.79	84.63	16035.58	92.40	1748	15521	-3.73%
264*	100	0.5	84.72	3670.28	2.18	84.29	16294.44	99.85	1711	15457	-0.50%
265*	100	0.5	85.36	3672.20	1.83	83.78	15646.12	87.56	1674	15549	-1.86%
266*	100	0.5	88.11	3668.73	2.47	86.41	14747.57	101.51	1845	15760	-1.94%
267*	100	0.5	84.16	3680.27	1.40	82.10	14953.64	83.01	1612	15109	-2.45%
268*	100	0.5	85.07	3672.65	2.06	84.43	15670.54	91.15	1626	15297	-0.75%
269*	100	0.5	85.88	3670.80	2.22	83.73	15644.69	87.03	1712	15201	-2.50%
270*	100	0.5	86.13	3670.96	1.81	84.67	15114.56	88.90	1769	15791	-1.70%
271*	100	0.5	87.71	3671.13	2.32	84.97	14890.59	92.79	1653	15433	-3.12%
272*	100	0.5	83.24	3670.81	1.68	81.93	15824.99	70.13	1666	14736	-1.56%
273*	100	0.5	87.29	3671.96	1.87	86.55	15075.76	114.38	1761	15809	-0.85%
274*	100	0.5	80.02	3667.29	1.40	79.64	16538.88	93.86	1666	14776	-0.47%
275*	100	0.5	79.59	3668.29	1.68	78.12	15882.49	80.27	1480	14754	-1.85%
276*	100	2.0	186.25	3949.97	2.47	184.76	28819.56	1465.44	5790	52783	-0.80%
277*	100	2.0	182.33	3926.60	2.21	175.70	28220.73	1174.22	5394	48383	-3.63%
278*	100	2.0	177.27	3908.45	1.07	177.01	28383.69	1349.47	5656	50340	-0.15%
279*	100	2.0	180.24	3925.18	2.39	177.28	29501.50	1214.08	5505	48497	-1.64%
280*	100	2.0	174.37	3915.92	1.85	170.41	31360.64	1067.89	5337	47634	-2.27%
281*	100	2.0	177.29	3924.11	1.34	175.84	29545.02	1424.41	5951	50650	-0.82%
282*	100	2.0	194.43	3991.09	2.00	183.72	29466.76	1440.22	6032	50772	-5.51%
283*	100	2.0	182.82	3951.91	1.99	176.79	29634.75	1231.32	5423	48436	-3.30%
284*	100	2.0	183.29	3964.62	2.15	178.84	30441.85	1213.51	5560	48926	-2.43%
285*	100	2.0	186.29	3974.14	1.65	175.13	30132.30	1089.17	5218	48785	-5.99%
286*	100	2.0	192.77	3981.04	0.92	185.03	28436.53	1465.26	6126	53090	-4.02%
287*	100	2.0	177.79	3944.69	1.35	176.83	31038.44	1189.20	5452	49361	-0.54%
288*	100	2.0	184.70	3953.05	1.64	180.71	30269.63	1253.23	5473	49976	-2.16%
289*	100	2.0	173.48	3920.50	2.20	172.47	30007.08	1134.97	5356	47969	-0.58%
290*	100	2.0	183.85	3963.06	1.90	179.15	29616.90	1281.87	5531	49559	-2.56%

5

Table 1: Result of SimExact x SimSA-CVaR$_{99\%}$ (continued)

Inst	n	δ	SimExact		SimSA-CVaR$_{99\%}$						GAP$_{b \times a}$
			C-RPD^a	T(s)	D-RPD	C-RPD^b	SD	T(s)	ρ_S	ρ_L	
291*	100	2.0	187.11	3943.37	2.41	176.94	27678.91	1404.10	5684	49995	-5.44%
292*	100	2.0	174.69	3931.38	1.73	173.06	28961.40	1321.91	5345	50877	-0.94%
293*	100	2.0	180.74	3928.42	2.03	179.18	29998.92	1193.86	5472	49864	-0.86%
294*	100	2.0	183.72	3946.25	2.34	183.33	30024.80	1275.79	5563	50381	-0.21%
295*	100	2.0	175.84	3926.84	1.59	174.17	28316.56	1173.83	5696	49985	-0.95%
296*	100	2.0	181.92	3945.21	2.28	180.37	28529.93	1329.99	5815	51116	-0.85%
297*	100	2.0	184.30	3930.84	1.68	174.65	30612.53	1258.27	5287	49246	-5.23%
298*	100	2.0	183.88	3955.18	1.92	180.29	28686.96	1310.56	5654	51265	-1.95%
299*	100	2.0	180.25	3932.68	0.93	172.62	31361.49	1017.21	5404	48178	-4.23%
300*	100	2.0	178.97	3921.59	1.67	177.41	30511.63	1182.02	5597	49121	-0.87%