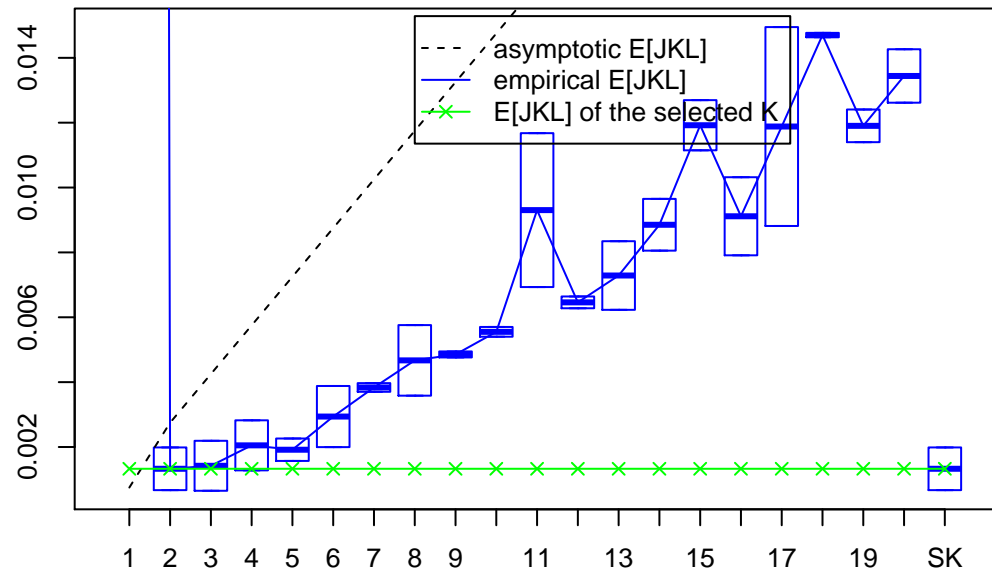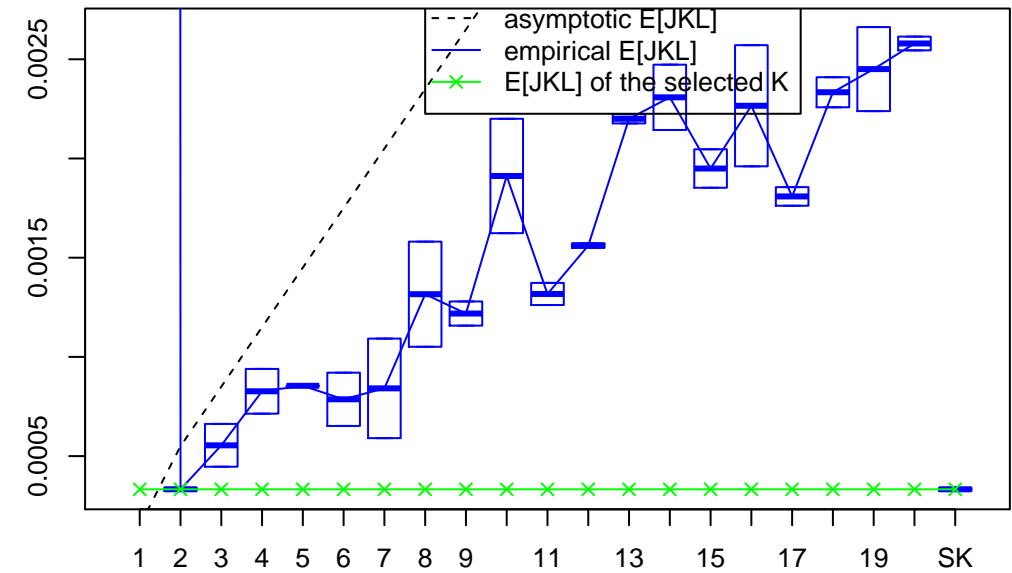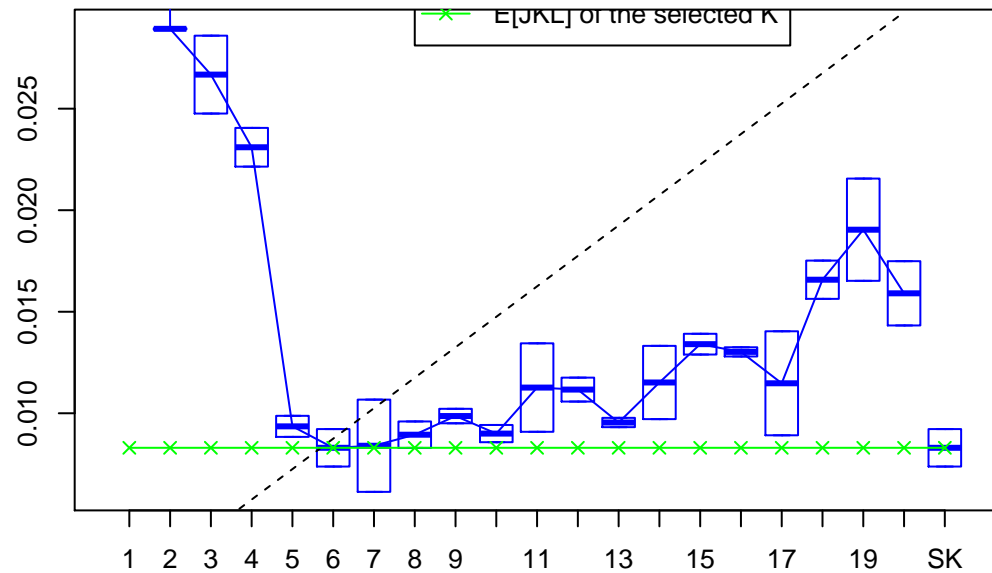**(a) Example WS with 2000 data points**

(b) Example WS with 10000 data points

(c) Example MS with 2000 data points

(d) Example MS with 10000 data points

Legend (a): asymptotic E[JKL]; empirical E[JKL]; E[JKL] of the selected K

Legend (b): asymptotic E[JKL]; empirical E[JKL]; E[JKL] of the selected K

Legend (c): E[JKL] of the selected K

Legend (d): asymptotic E[JKL]; empirical E[JKL]; E[JKL] of the selected K