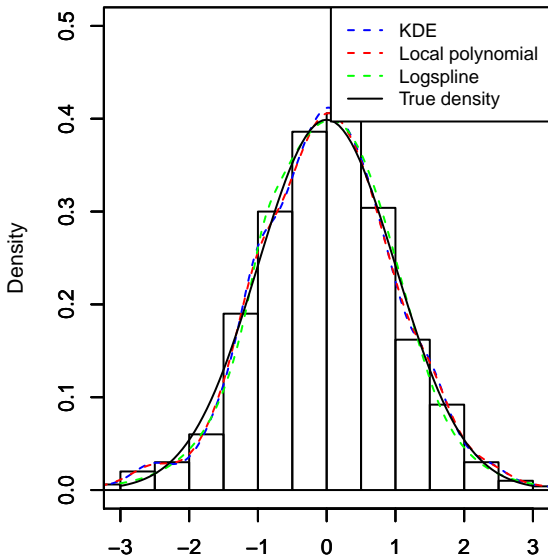
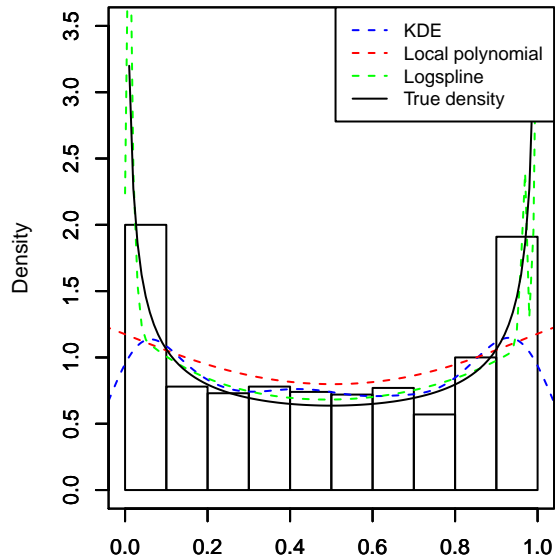


Scenario 1: $X \sim N(0,1)$



Scenario 2: $X \sim \text{Beta}(0.5,0.5)$



Scenario 3: $X \sim 0.8 \times N(0,1) + 0.2 \times N(2,0.04)$

