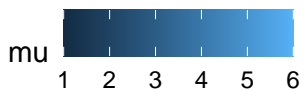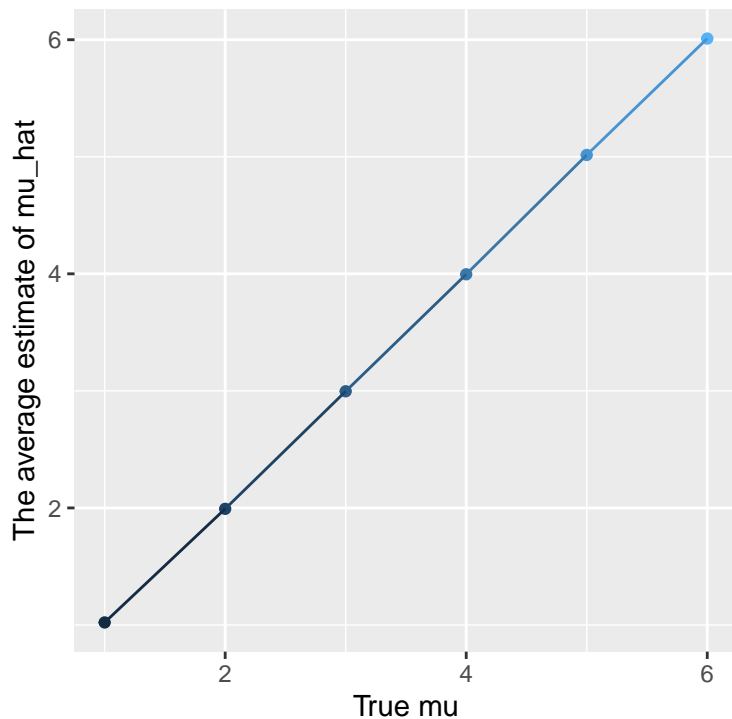Average estimate of mu_hat vs True mu — Average estimate of mu_hat vs True mu for 'rejected' sa...