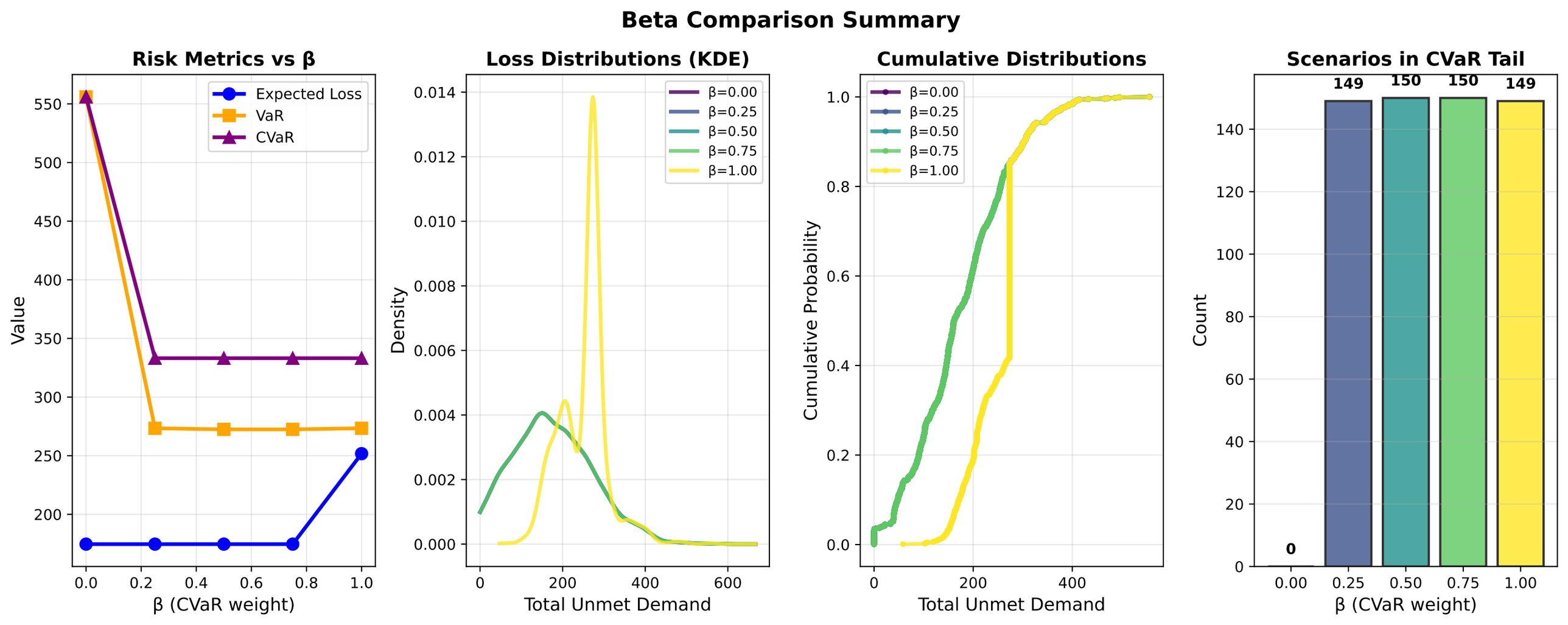
Beta Comparison Summary
Risk Metrics vs β
Expected Loss
VaR
CVaR
Value
β (CVaR weight)
Loss Distributions (KDE)
β=0.00
β=0.25
β=0.50
β=0.75
β=1.00
Density
Total Unmet Demand
Cumulative Distributions
Cumulative Probability
Total Unmet Demand
Scenarios in CVaR Tail
Count
0
149
150
150
149
β (CVaR weight)