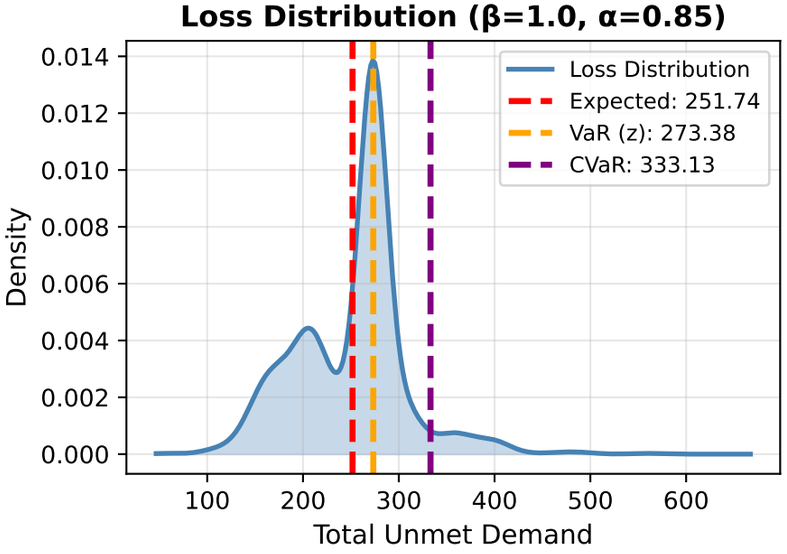
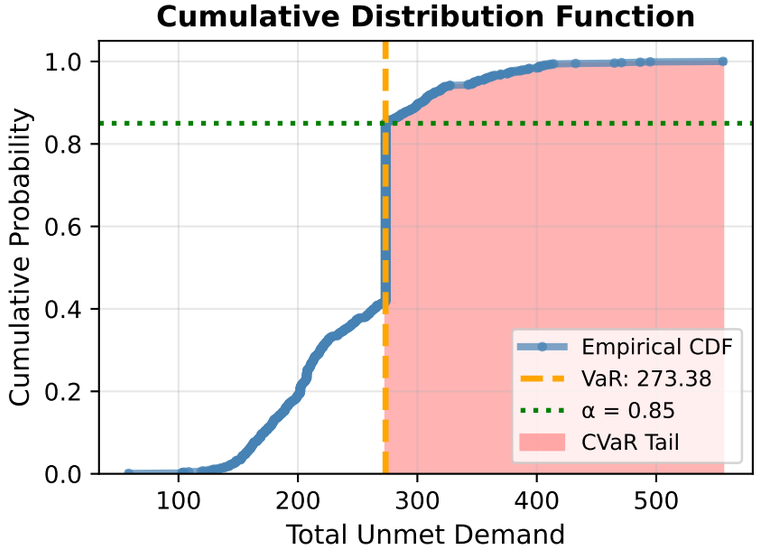
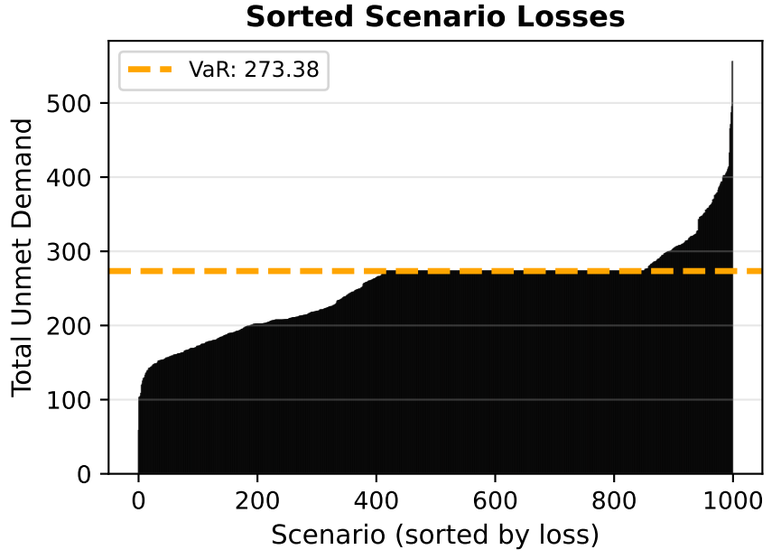
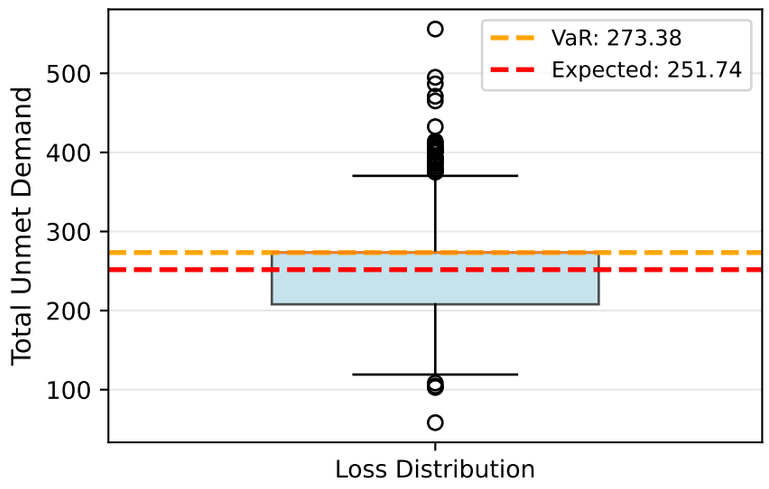
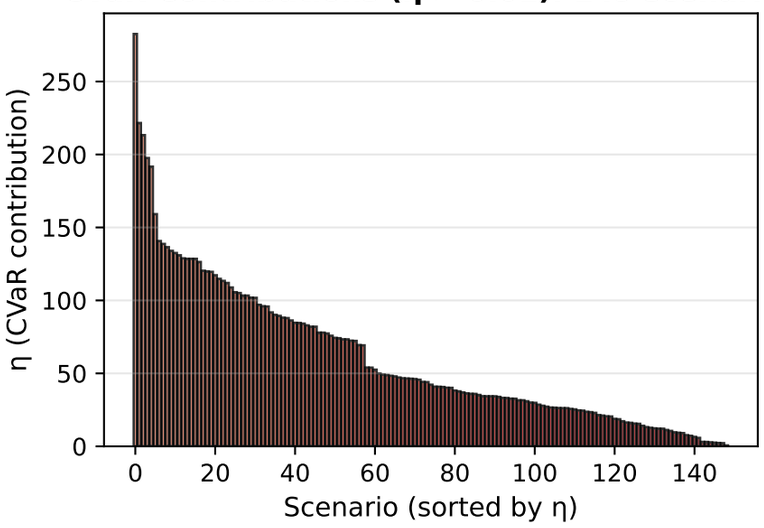
CVaR Model Analysis (β=1.0, α=0.85)

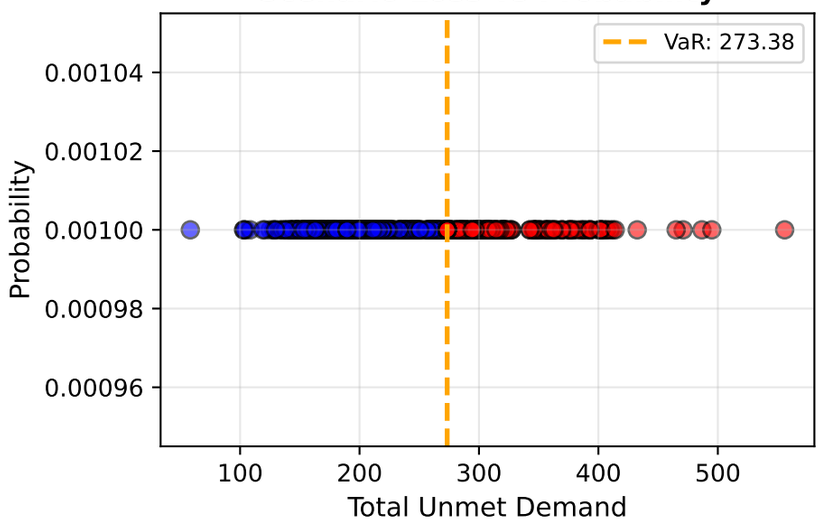


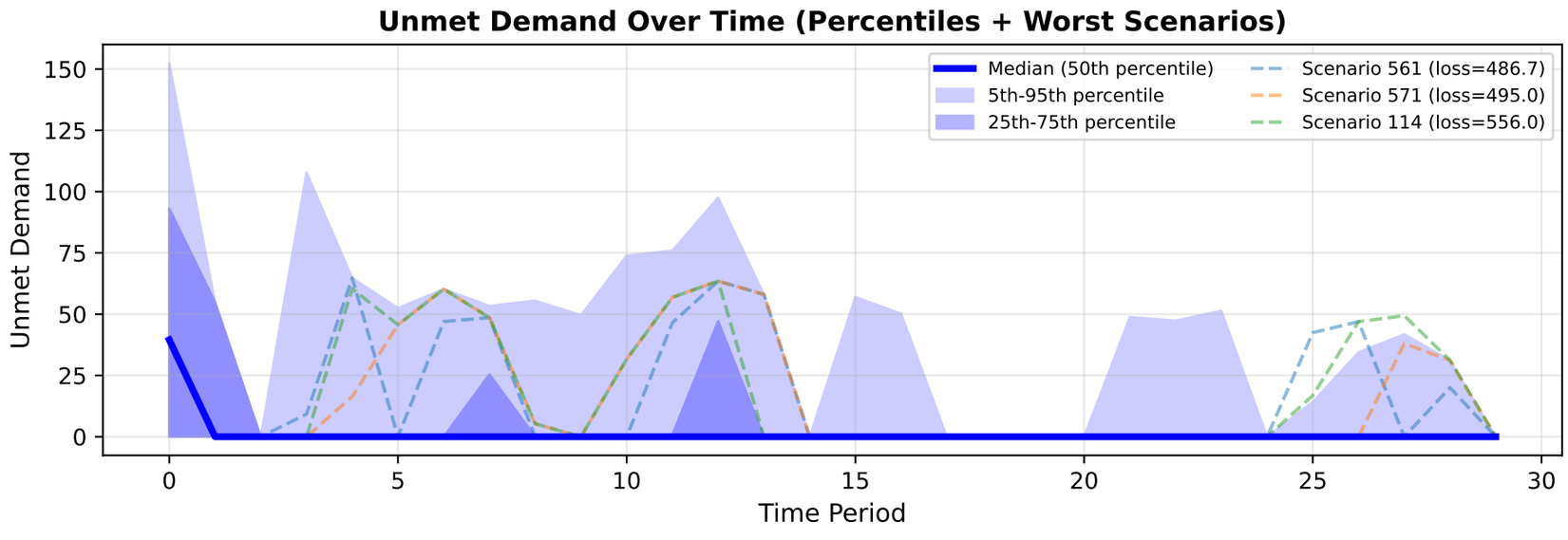













```
MODEL SUMMARY
β=1.0, α=0.85
==================================
Objective: 333.1339

Expected Loss: 251.7404
VaR (z): 273.3782
CVaR: 333.1339

Scenario Stats:
  Min: 58.32
  25%: 207.93
  50%: 273.38
  75%: 273.38
  Max: 555.96
  Std: 56.94

CVaR tail: 172 scenarios
Non-zero η: 149

Objective Breakdown:
  (1-β)×E[L] = 0.0000
  β×CVaR = 333.1339
```