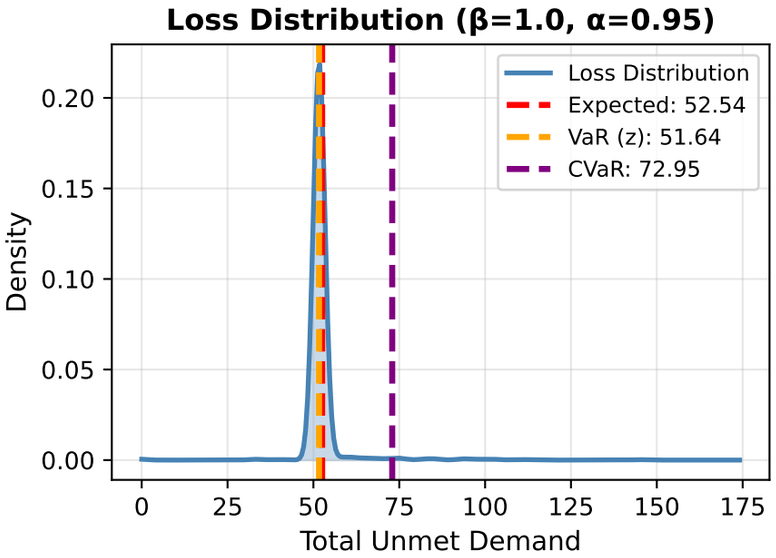
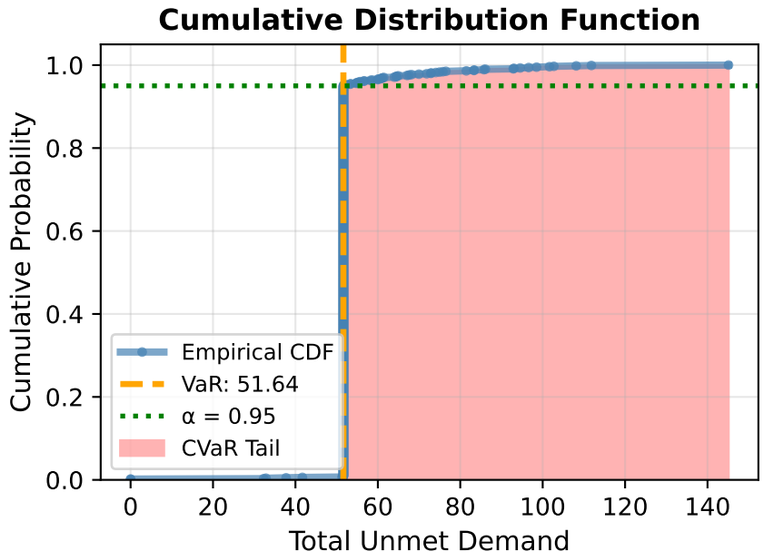
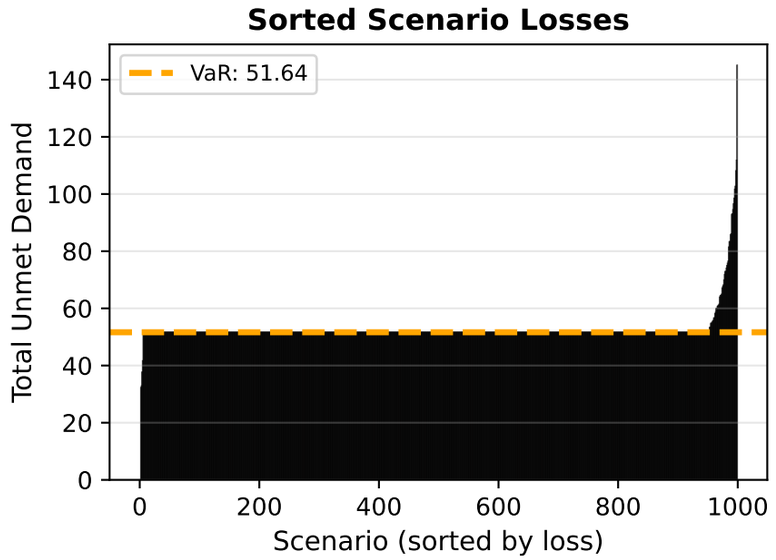
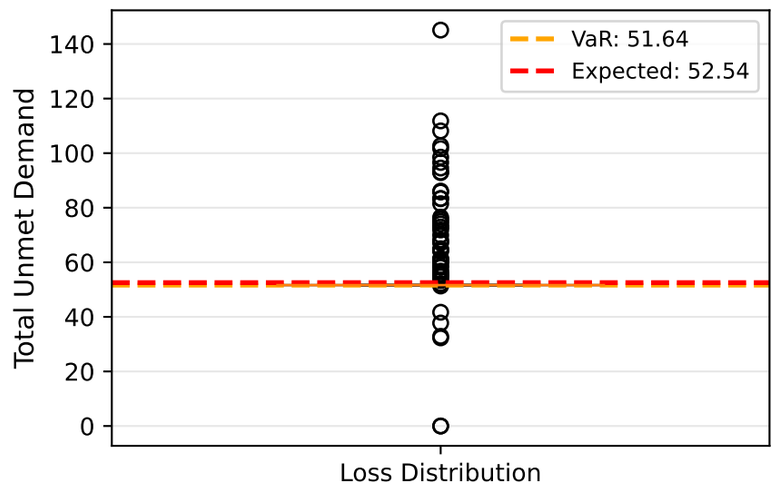
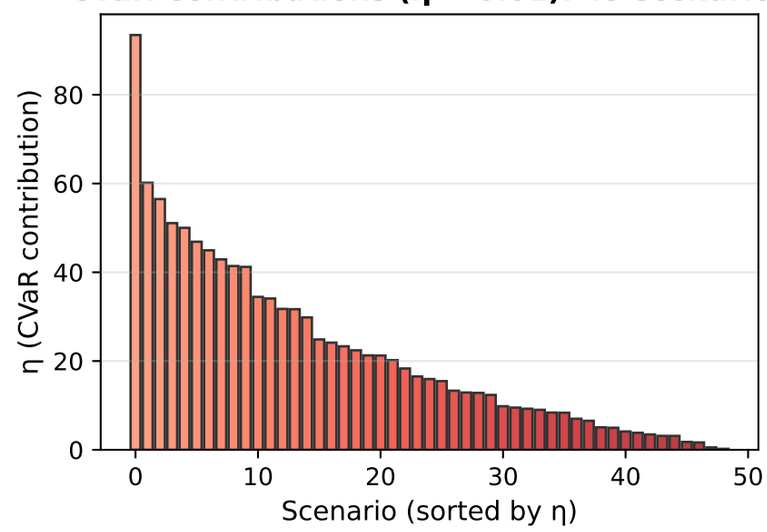
CVaR Model Analysis (β=1.0, α=0.95)

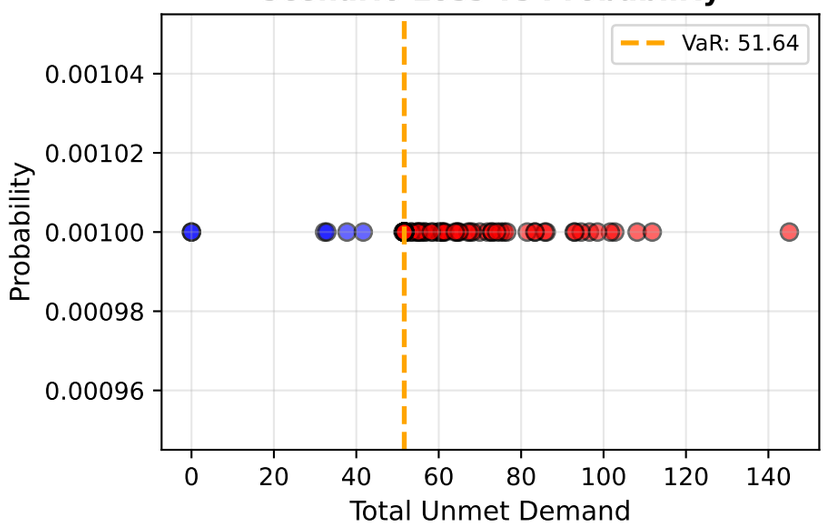


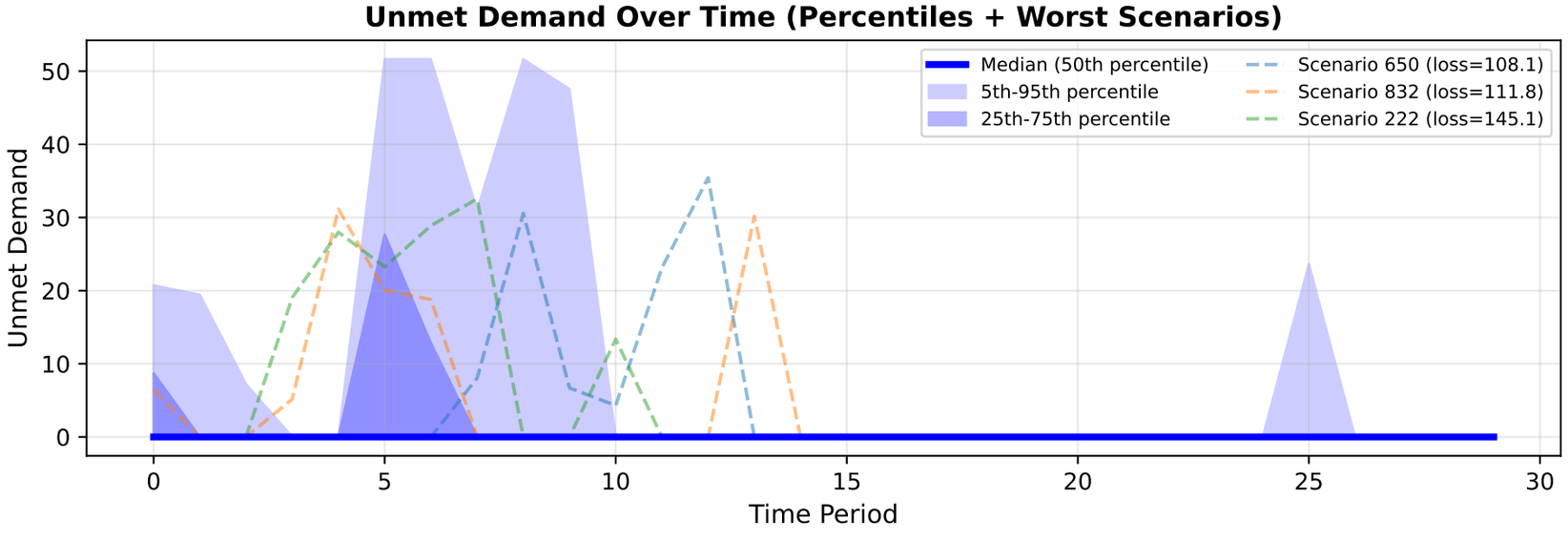













```
MODEL SUMMARY
β=1.0, α=0.95
==================================
Objective: 72.9469

Expected Loss: 52.5398
VaR (z): 51.6401
CVaR: 72.9469

Scenario Stats:
  Min: 0.00
  25%: 51.64
  50%: 51.64
  75%: 51.64
  Max: 145.09
  Std: 6.85

CVaR tail: 49 scenarios
Non-zero η: 49

Objective Breakdown:
  (1-β)×E[L] = 0.0000
  β×CVaR = 72.9469
```