CVaR Model Analysis (β=0.0, α=0.95)

Loss Distribution (β=0.0, α=0.95)

- Loss Distribution
- Expected: 10.44
- VaR (z): 145.09
- CVaR: 145.09

Cumulative Distribution Function

- Empirical CDF
- VaR: 145.09
- α = 0.95
- CVaR Tail
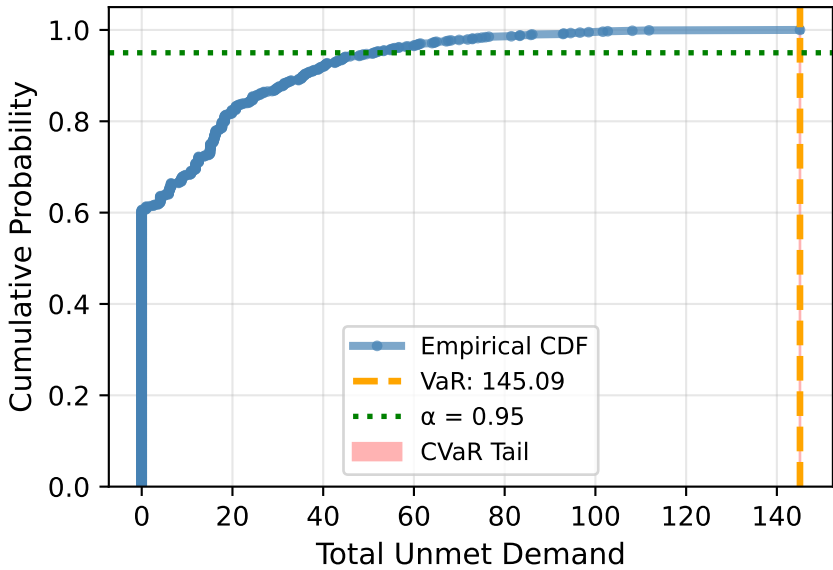
Sorted Scenario Losses
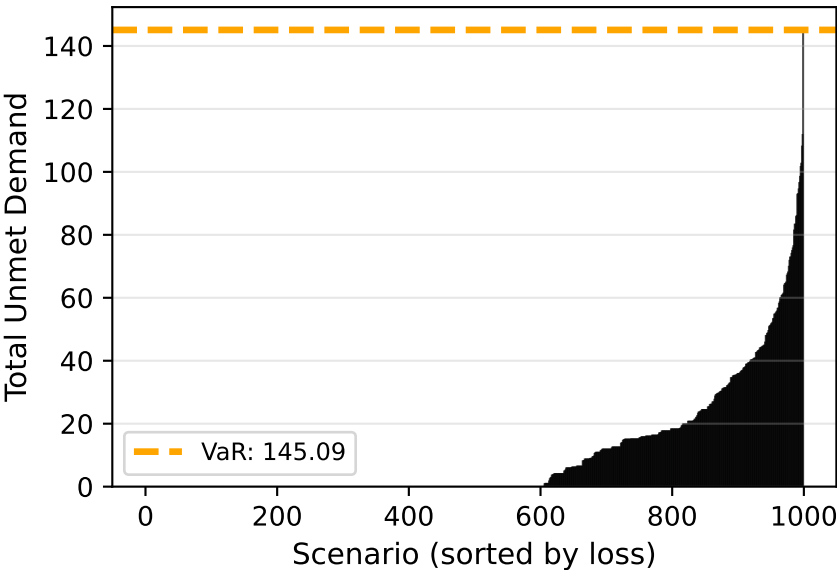
- VaR: 145.09

Distribution Box Plot

- VaR: 145.09
- Expected: 10.44
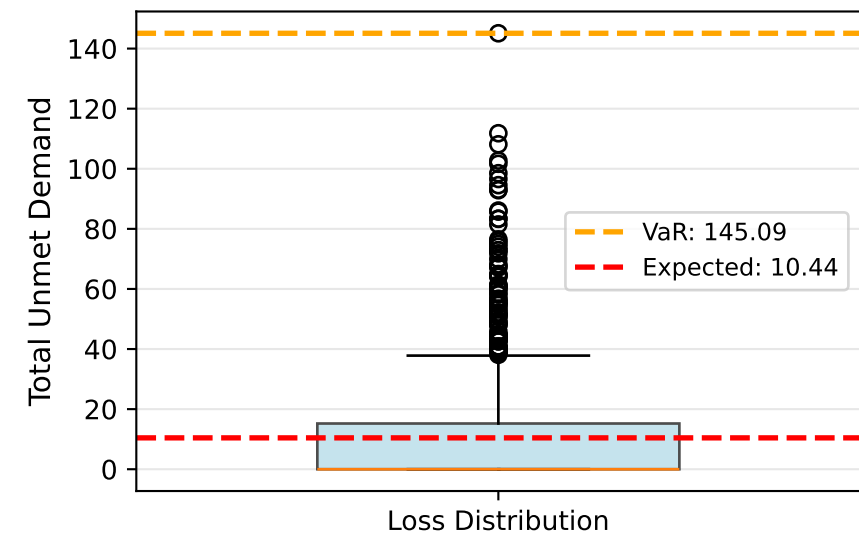
CVaR Contributions: All Zero
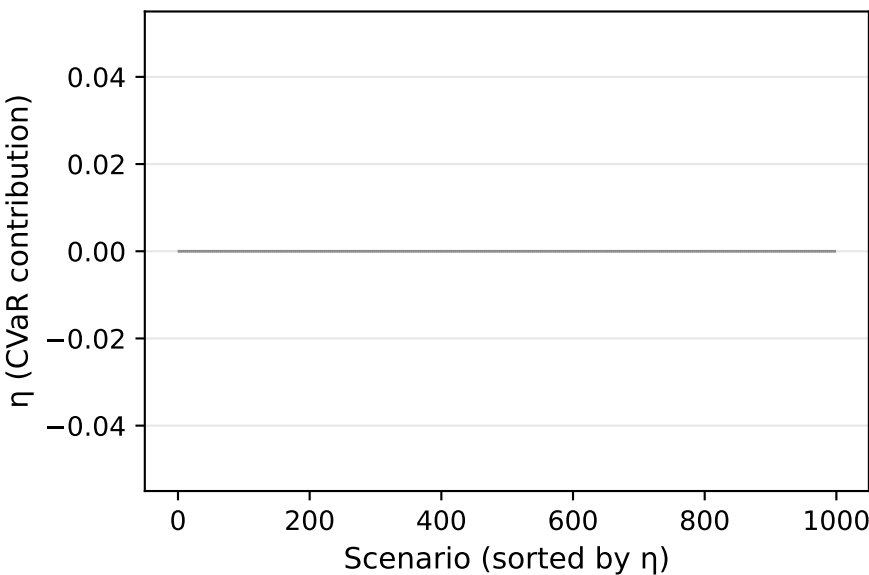
Scenario Loss vs Probability
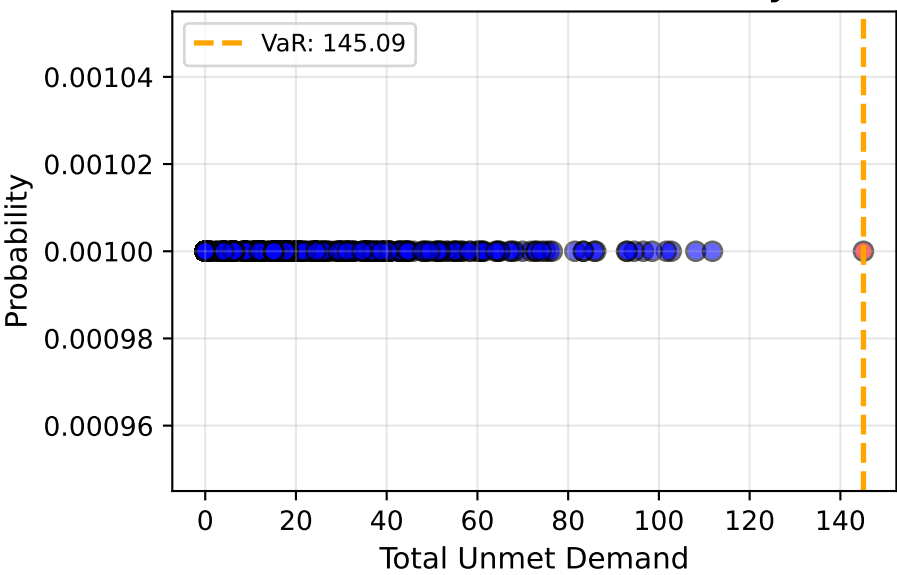
- VaR: 145.09

Unmet Demand Over Time (Percentiles + Worst Scenarios)

- Median (50th percentile)
- 5th-95th percentile
- 25th-75th percentile
- Scenario 650 (loss=108.1)
- Scenario 832 (loss=111.8)
- Scenario 222 (loss=145.1)
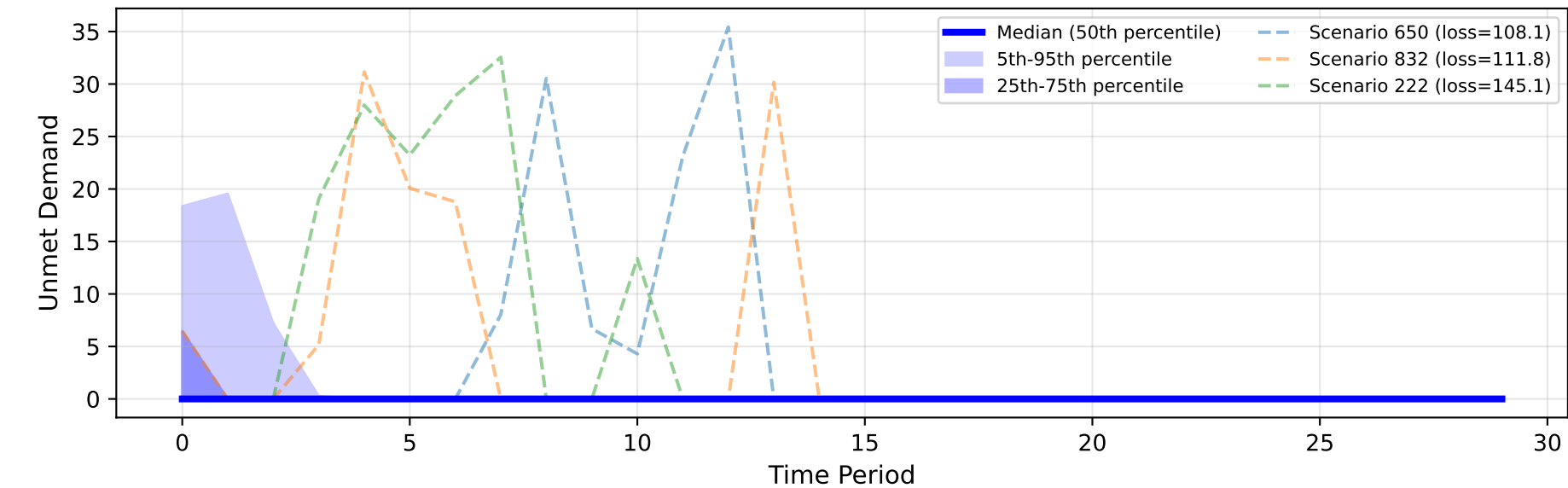
```
MODEL SUMMARY
β=0.0, α=0.95
========================================
Objective: 10.4380

Expected Loss: 10.4380
VaR (z): 145.0920
CVaR: 145.0920

Scenario Stats:
  Min: 0.00
  25%: 0.00
  50%: 0.00
  75%: 15.21
  Max: 145.09
  Std: 19.01

CVaR tail: 0 scenarios
Non-zero η: 0

Objective Breakdown:
  (1-β)×E[L] = 10.4380
  β×CVaR = 0.0000
```