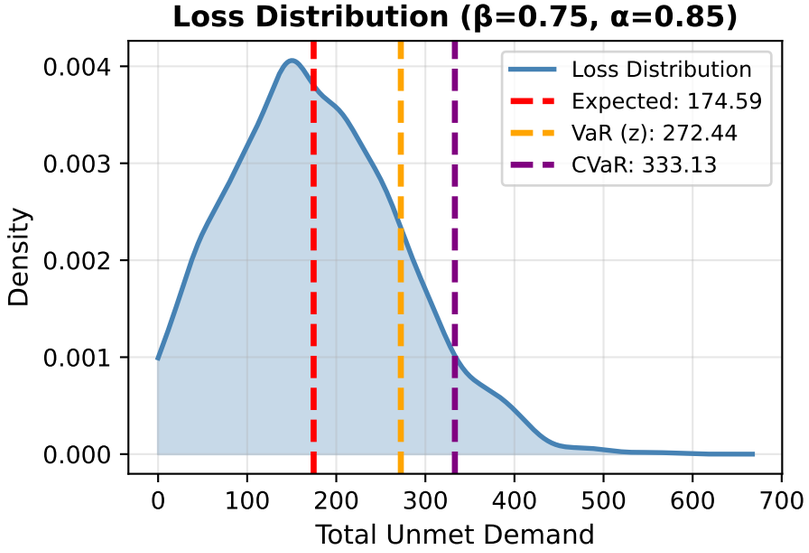
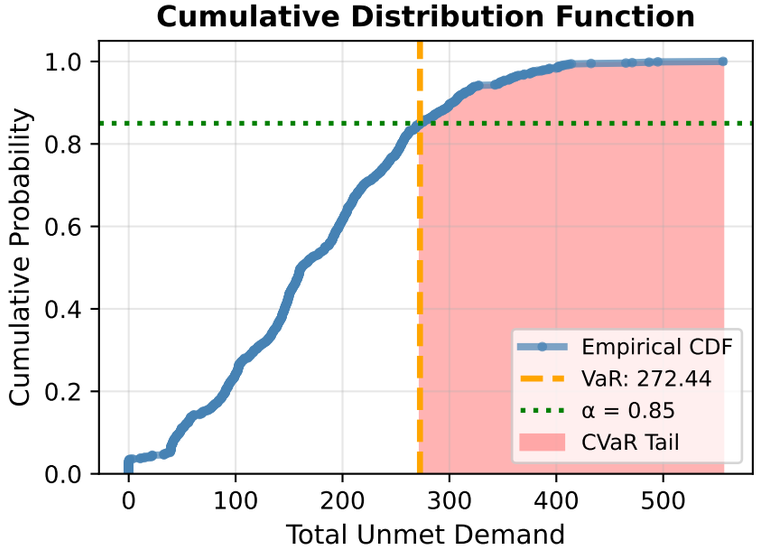
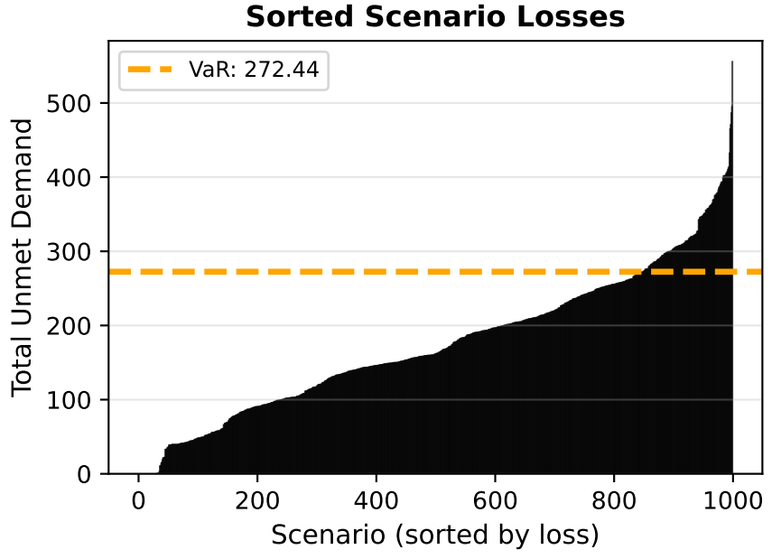
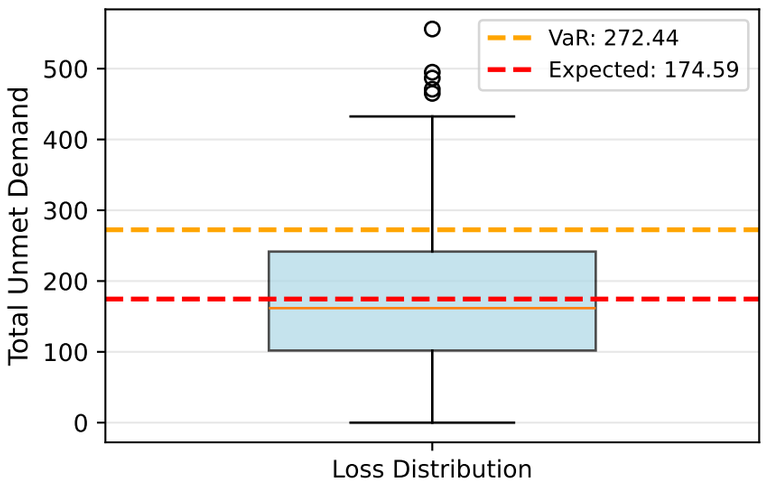
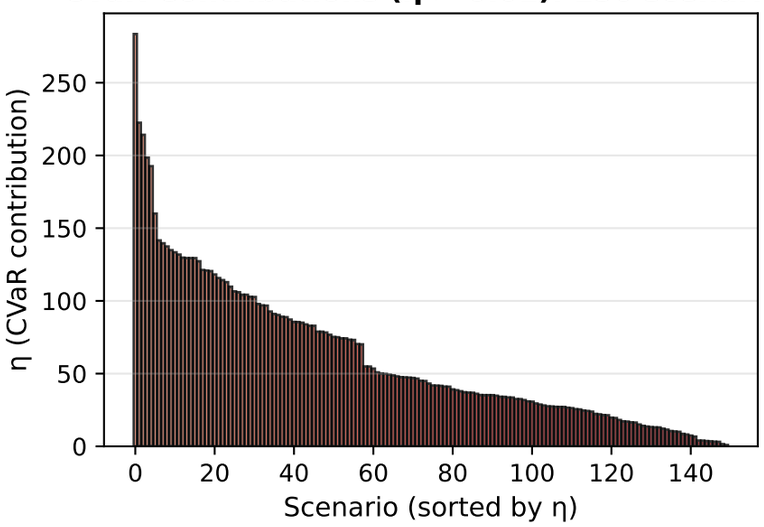
CVaR Model Analysis (β=0.75, α=0.85)

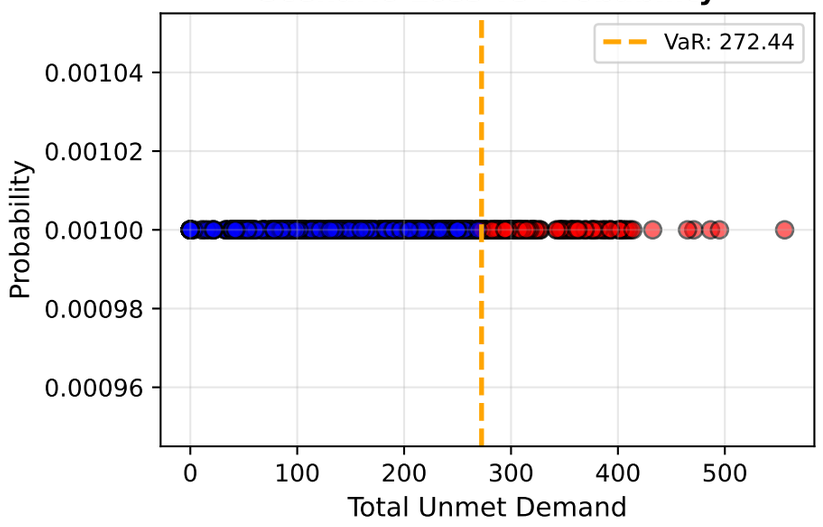


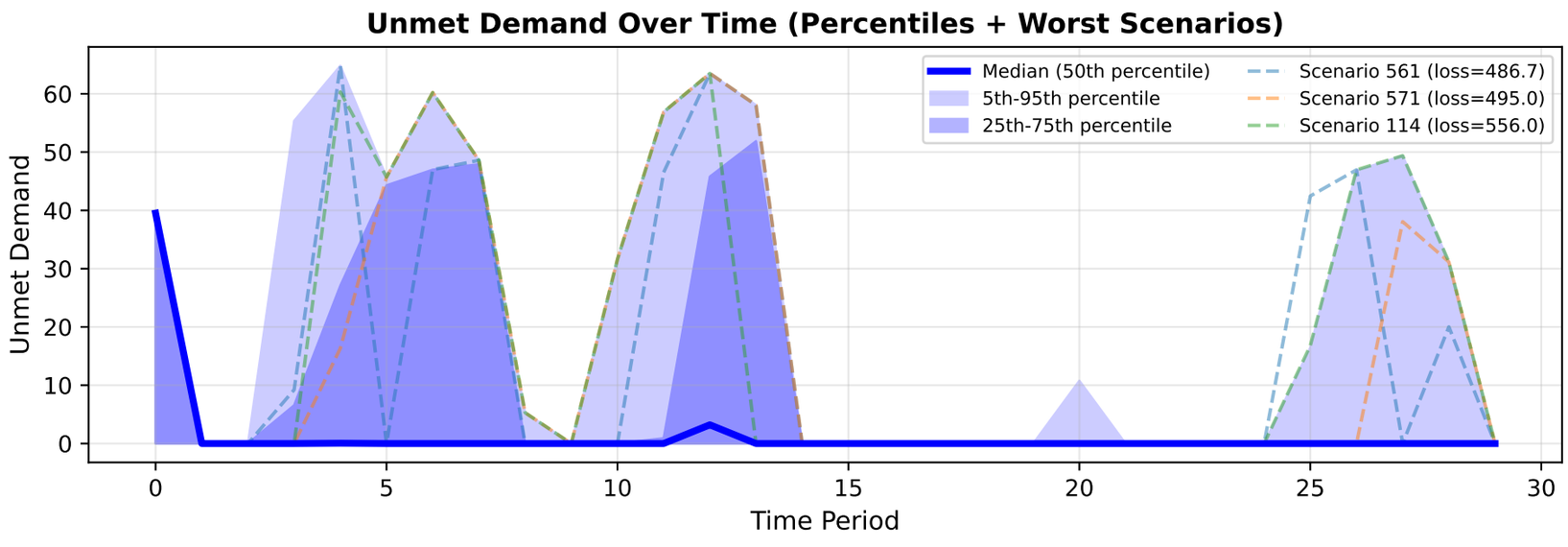













```
MODEL SUMMARY
β=0.75, α=0.85
==================================
Objective: 293.4979

Expected Loss: 174.5896
VaR (z): 272.4426
CVaR: 333.1339

Scenario Stats:
  Min: 0.00
  25%: 101.90
  50%: 161.74
  75%: 241.62
  Max: 555.96
  Std: 96.28

CVaR tail: 150 scenarios
Non-zero η: 150

Objective Breakdown:
  (1-β)×E[L] = 43.6474
  β×CVaR = 249.8504
```