Figure 1: **Diameters of SM's sets and LSE's improved confidence intervals in [Simchowitz & Foster 2021] for truncated Gaussian disturbances.** We consider linear control systems $x_{t+1} = Ax_t + Bu_t + w_t$, where $A \in \mathbb{R}^{10 \times 10}$ and $B \in \mathbb{R}^{10 \times 3}$. w_t is generated i.i.d from $N(0, I_{10})$ truncated to $[-2, 2]^{10}$, and u_t is generated i.i.d. from $N(0, I_3)$ truncated to $[-2, 2]^3$. The tight disturbance bound is $w_{max} = 2$. We apply SM with different conservative estimates $\hat{w}_{\max}$ of the disturbance bound, and LSE's confidence bounds from Lemma E.3 in [Simchowitz & Foster 2021] with exact variance proxy $\sigma = 1$. The choices of other parameters in the LSE's bounds are detailed in our discussion comment to Reviewer zjSS (see our response in Q1, item 5).