mVaR Bias and Efficiency for t Distribution
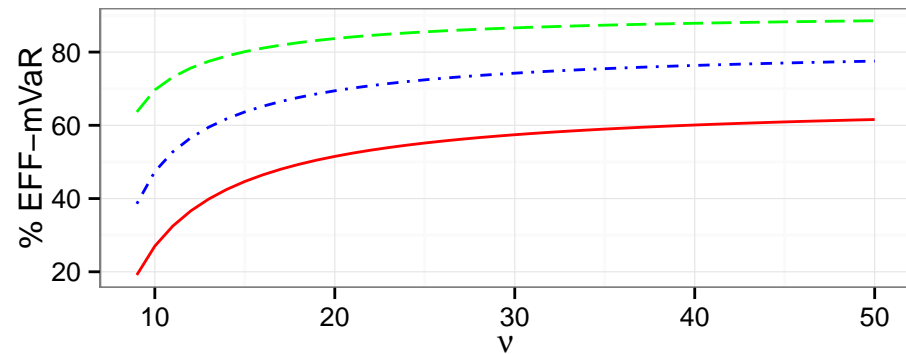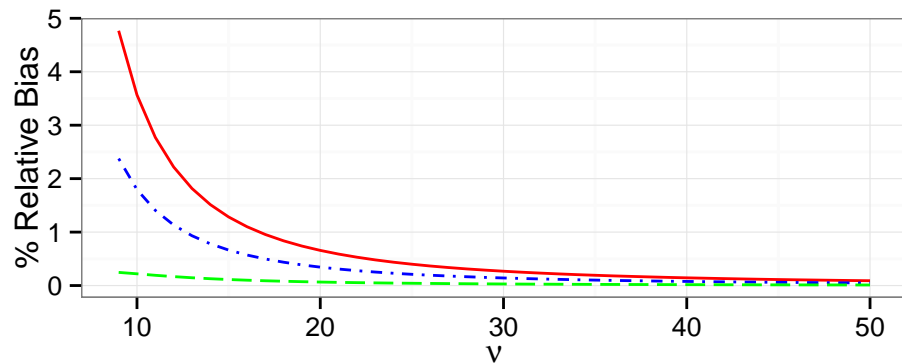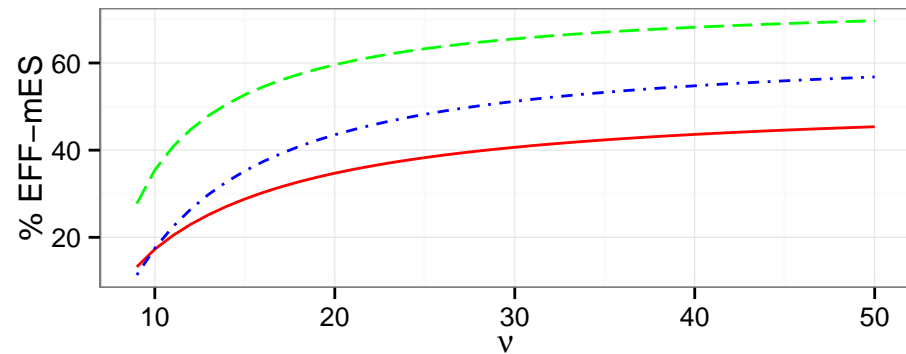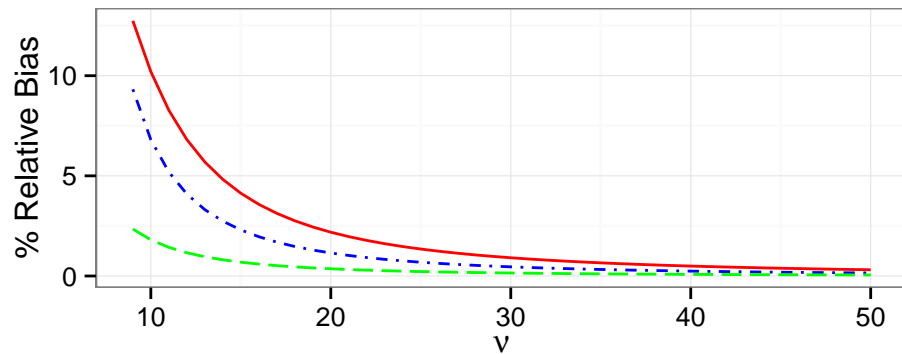

Tail Probability — 1% ·−· 2.5% −− 5%

mES Bias and Efficiency for t Distribution

Tail Probability — 1% ·−· 2.5% −− 5%