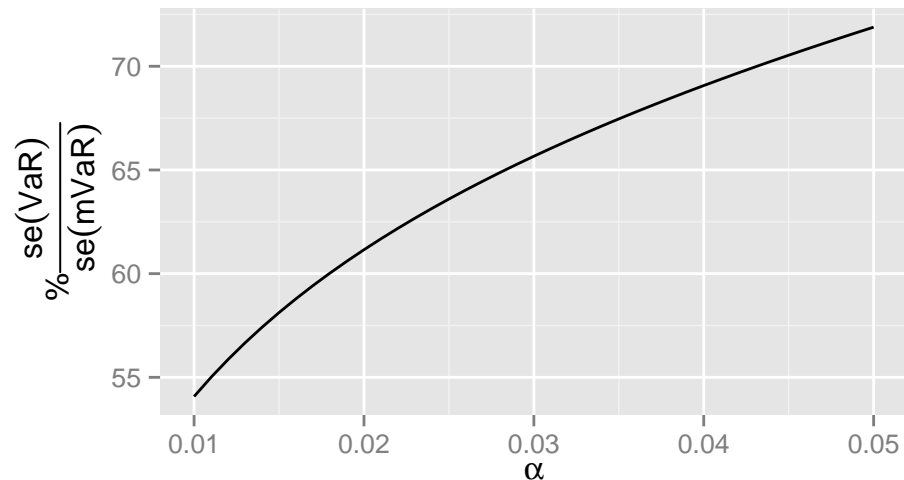
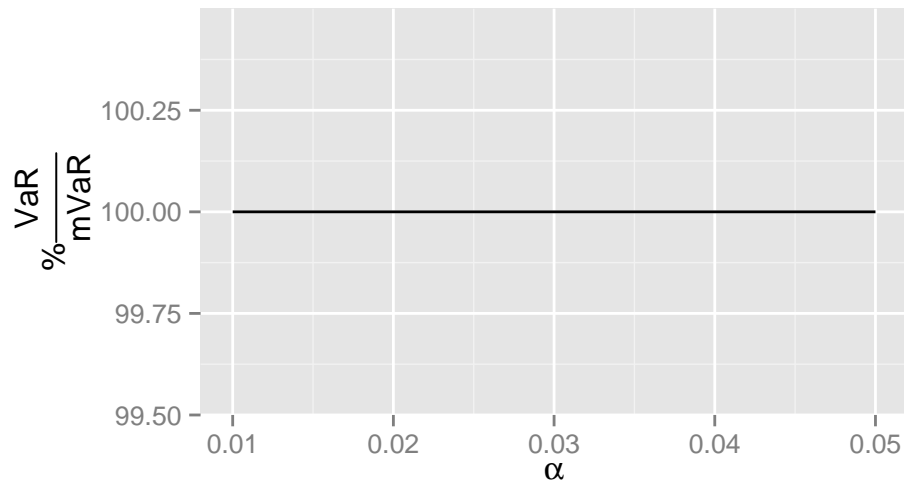
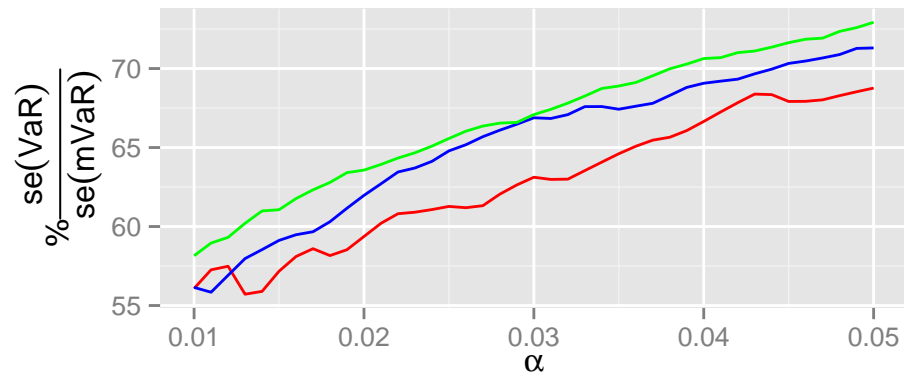
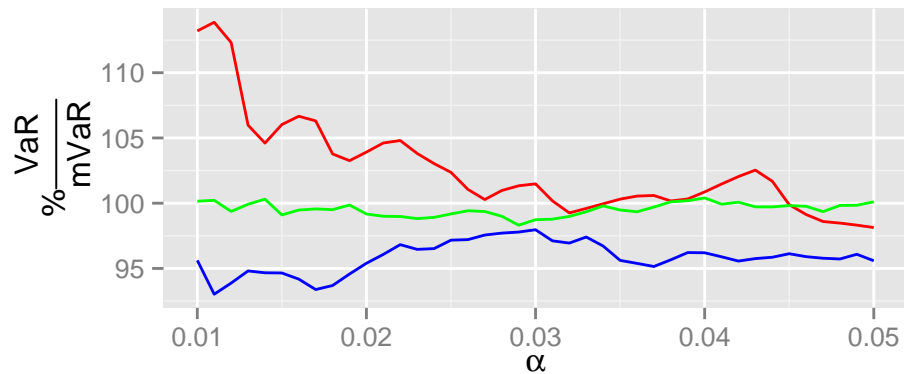


VaR Efficiency(Asymptotic) plots for gaussian distribution



VaR Efficiency(small-sample) plots for gaussian distribution



Sample Size — 600 — 1040 — 2500