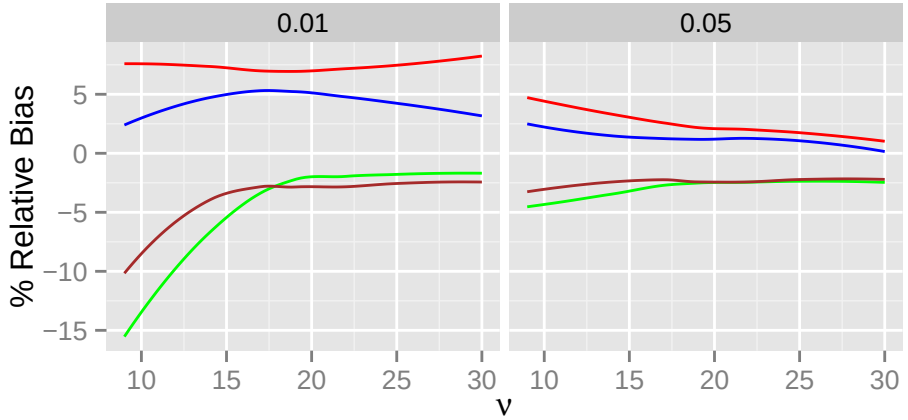
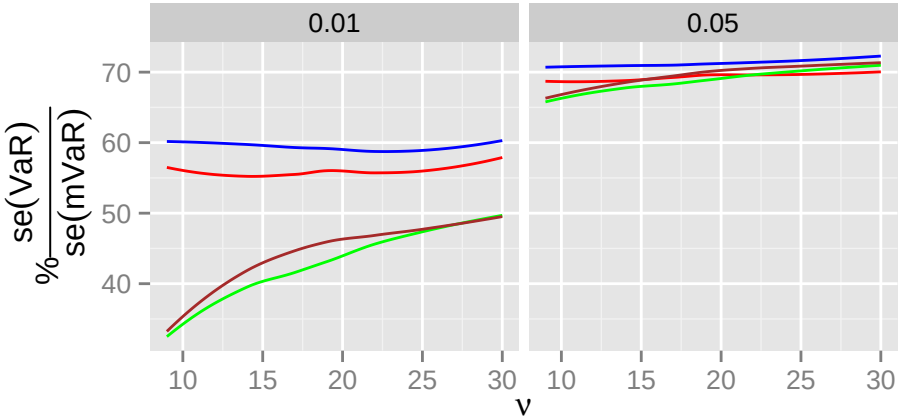
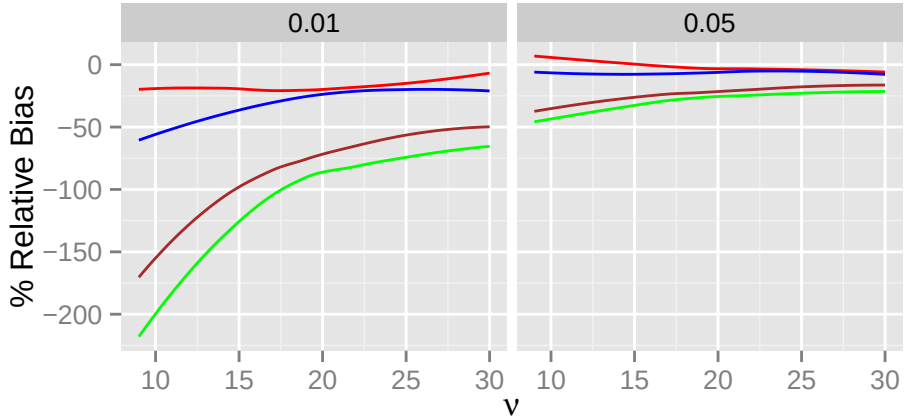
mVaR bias and efficiency for Student−t distribution

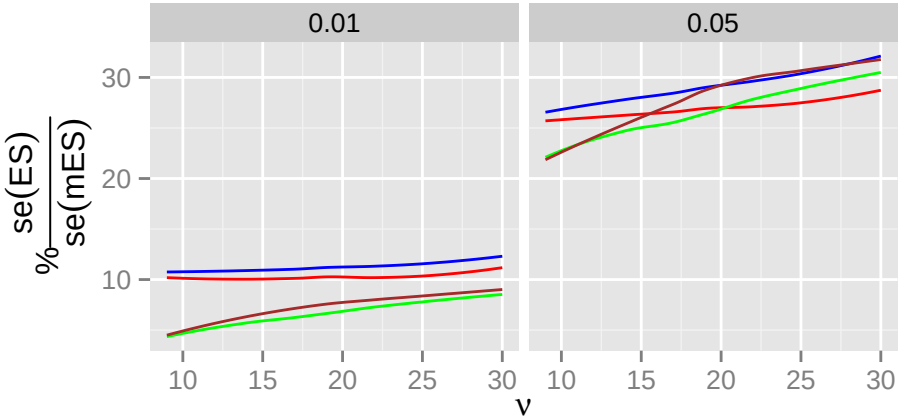




Sample Size 100 250 500 1000

mES bias and efficiency for Student−t distribution





Sample Size 100 250 500 1000