

Type	Mean	Variance
$\mathcal{N}(0, 1) - \mathbf{d}_M$	$\frac{2p}{\sqrt{\pi}}$	$\frac{2p(\pi - 2)}{\pi}$
$\mathcal{N}(0, 1) - \mathbf{d}_M^*$	<div>$\frac{p}{\sqrt{\pi}\mu(m)}$</div> <div>where $\mu(m) = \frac{\log(\log(2))}{\Phi^{-1}(\frac{1}{m})} - \Phi^{-1}(\frac{1}{m})$</div>	<div>$\frac{p(\pi - 2)}{2\pi\mu^2(m)}$</div> <div>where $\mu(m) = \frac{\log(\log(2))}{\Phi^{-1}(\frac{1}{m})} - \Phi^{-1}(\frac{1}{m})$</div>
$\mathcal{N}(0, 1) - \mathbf{d}_E$	$\sqrt{2p - 1}$	1
$\mathcal{N}(0, 1) - \mathbf{d}_E^*$	<div>$\frac{\sqrt{2p - 1}}{2\mu(m)}$</div> <div>where $\mu(m) = \frac{\log(\log(2))}{\Phi^{-1}(\frac{1}{m})} - \Phi^{-1}(\frac{1}{m})$</div>	<div>$\frac{2\log(m)}{\pi^2 + 12\mu^2(m)\log(m)}$</div> <div>where $\mu(m) = \frac{\log(\log(2))}{\Phi^{-1}(\frac{1}{m})} - \Phi^{-1}(\frac{1}{m})$</div>
$\mathcal{U}(0, 1) - \mathbf{d}_M$	$\frac{p}{3}$	$\frac{p}{18}$
$\mathcal{U}(0, 1) - \mathbf{d}_M^*$	$\frac{(m + 1)p}{3(m - 1)}$	$\frac{(m^3 - 18m^2 - 5m + 2)p}{18(m^3 + m^2 + 2)(m - 1)^2}$
$\mathcal{U}(0, 1) - \mathbf{d}_E$	$\sqrt{\frac{p}{6} - \frac{7}{120}}$	$\frac{7}{120}$
$\mathcal{U}(0, 1) - \mathbf{d}_E^*$	$\sqrt{\frac{p}{6} - \frac{7}{120}} \left(\frac{m + 1}{m - 1} \right)$	$\frac{7(m + 1)^2(m + 2)}{120(m^3 + m^2 + 2)}$