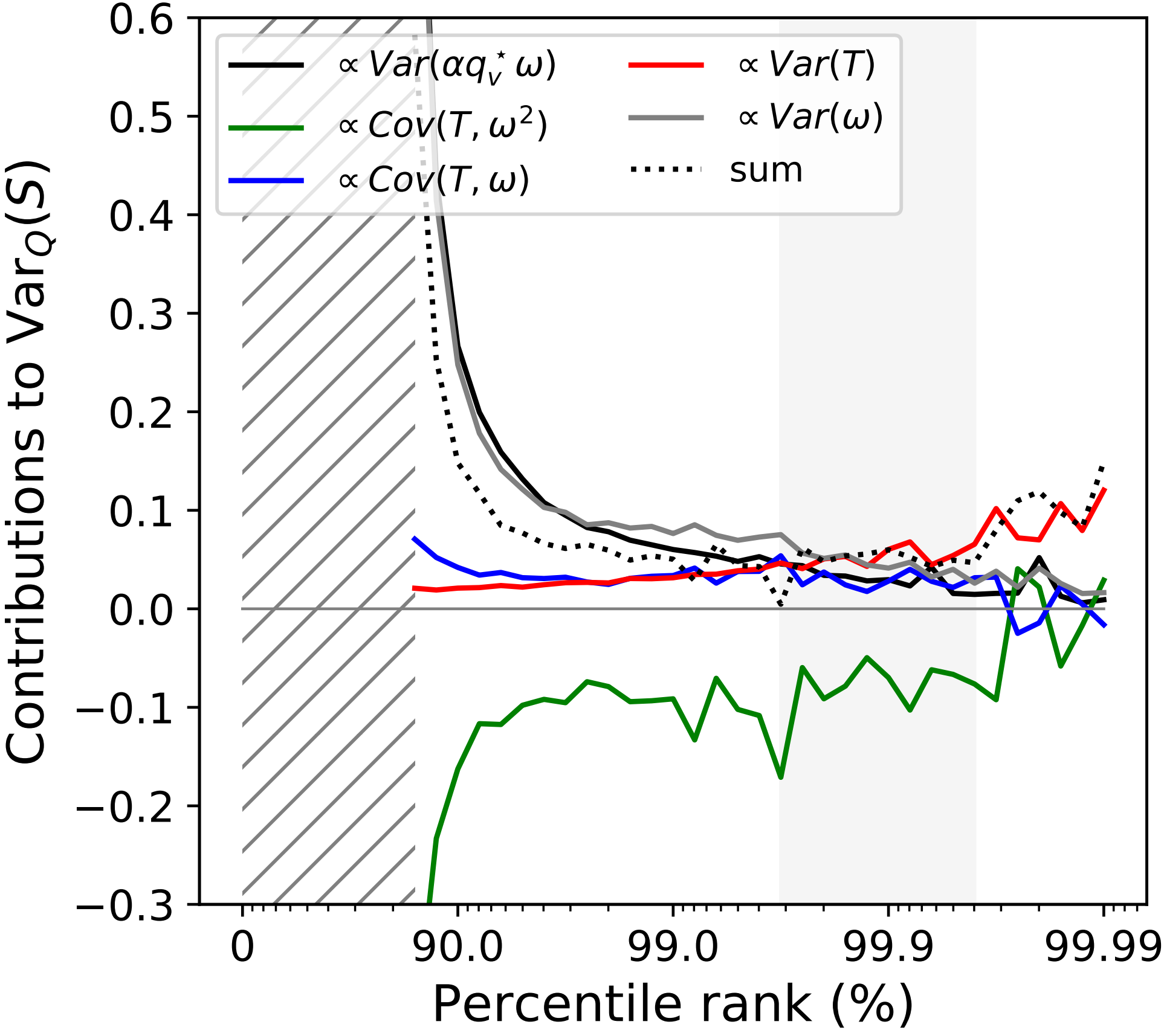
$\propto Var(\alpha q_v^\star \omega)$
$\propto Var(T)$
$\propto Cov(T, \omega^2)$
$\propto Var(\omega)$
$\propto Cov(T, \omega)$
sum
Contributions to $\mathrm{Var}_Q(S)$
Percentile rank (%)
0.6
0.5
0.4
0.3
0.2
0.1
0.0
−0.1
−0.2
−0.3
0
90.0
99.0
99.9
99.99