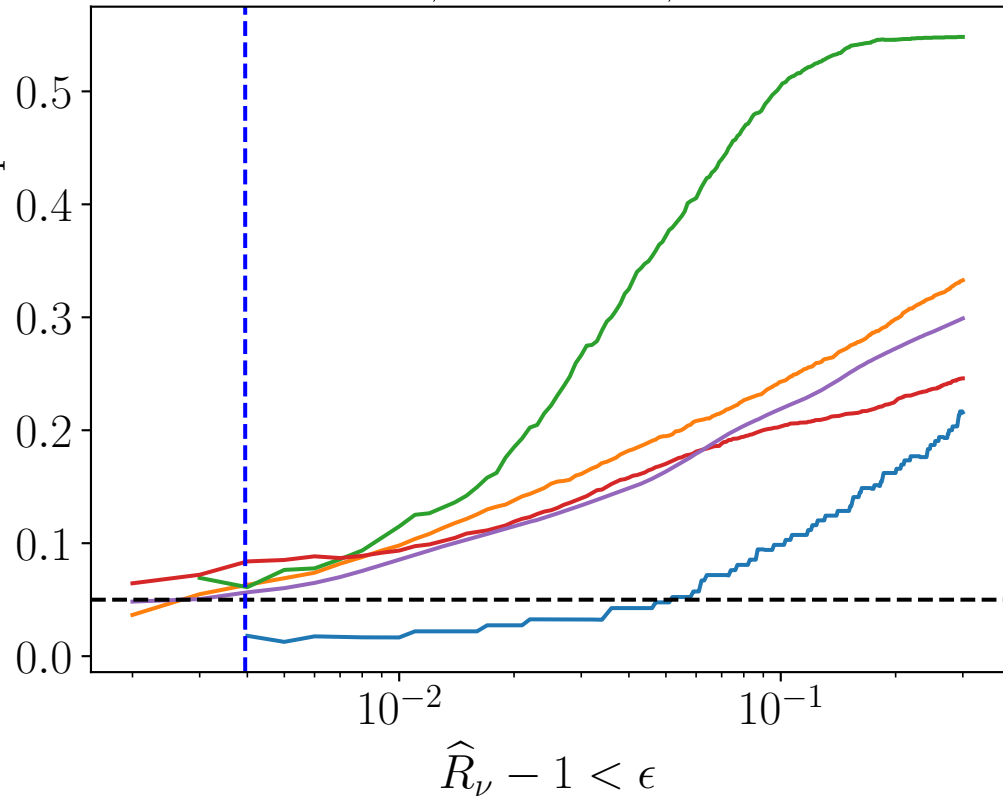


$K = 16, M = 128, N = 1$

Fraction above the 0.95 quantile



Error CDF for  $\hat{R}_\nu \leq \sqrt{1 + 1/M} + \tau$

