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Fig 1Twoutility functions Ua , Ub as a function of S and T.

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Fig. 2

I would like to generate **univariate** Figs for Ua (S) and Ub (1-S), i..e

Each utility function is univariate Gaussian, Ua is centered at S=0 and Ub at S=1.

One Fig. showing Ua and Ub separately as in Fig. 1 above, and another Fig. showing Ua + Ub as in Fig 2 above.

For both Figs, indicate (in bold) a line segment corresponding to shaded area in 2D space, and also for the sum Fig indicate maximum point in green (as in Figs above)

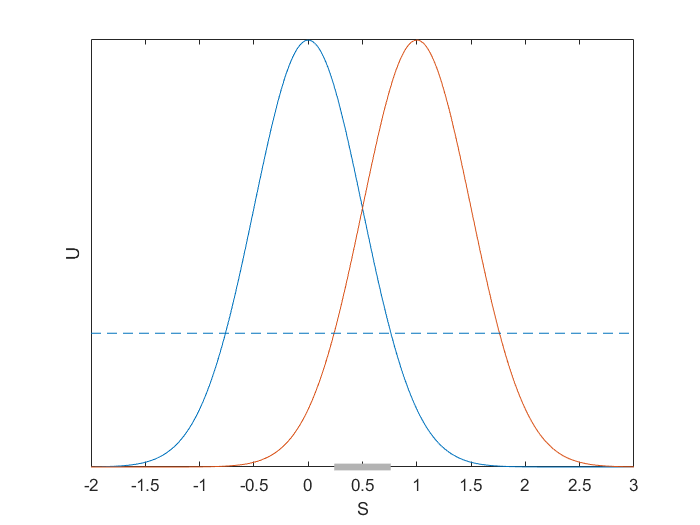


Fig. 3 Two identical utility functions

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Fig. 4 Sum of two identical utility functions

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Fig. 5 Two utility functions with different widths

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Fig. 6 Sum of two utility functions with different widths