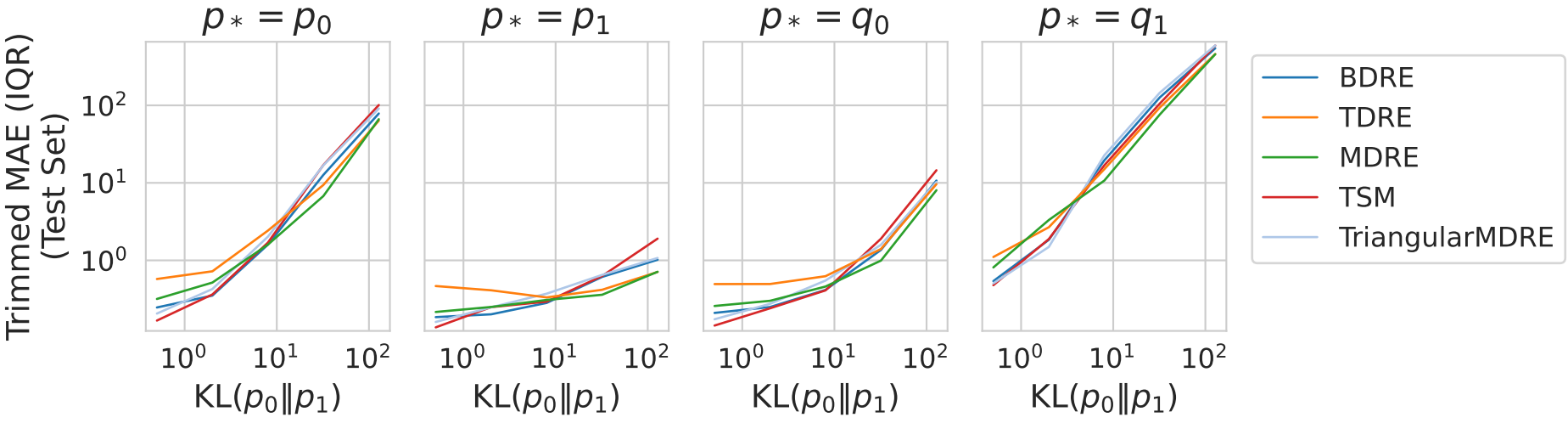
$p_* = p_0$
$p_* = p_1$
$p_* = q_0$
$p_* = q_1$
Trimmed MAE (IQR)
(Test Set)
10^2
10^1
10^0
10^0 10^1 10^2
KL($p_0 \| p_1$)
BDRE
TDRE
MDRE
TSM
TriangularMDRE