Background in y = Normal($k\alpha$, 1) + $k\alpha^2$

Legend:
- true SR, k=0
- true CR, k=0
  kl div=0.000
- true SR, k=0.5
- true CR, k=0.5
  kl div=1.403
- true SR, k=1
- true CR, k=1
  kl div=2.592
- true SR, k=1.5
- true CR, k=1.5
  kl div=2.932
- true SR, k=2
- true CR, k=2
  kl div=2.986