N ≈ 250-300 for simulations?
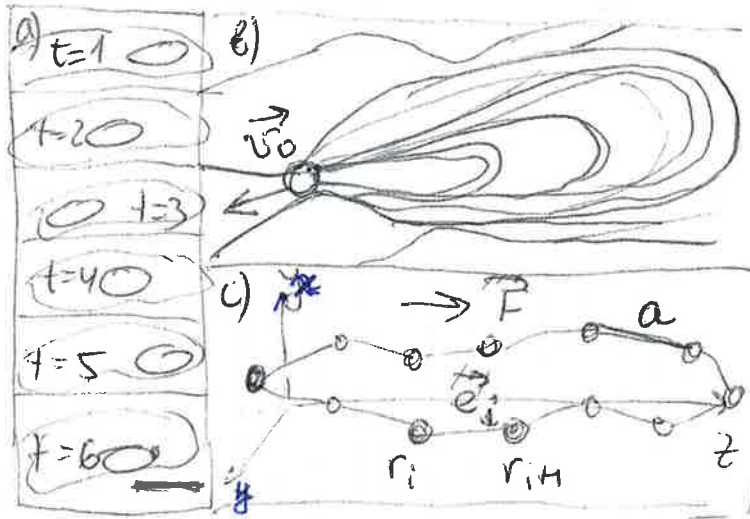
Fig 1

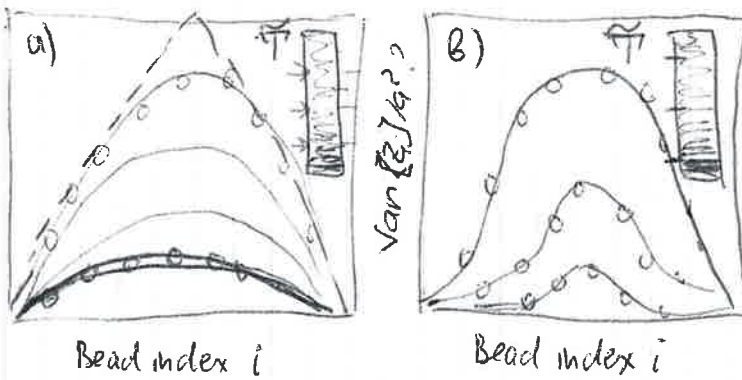Fig 2

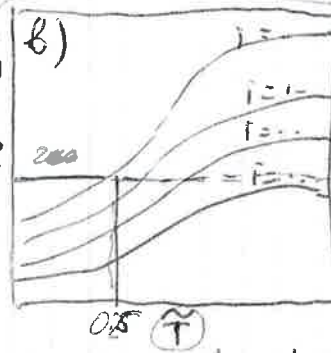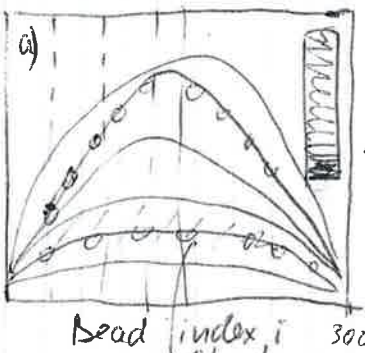$T = 1, 10, 20, 50, \infty$

or $2 \cdot \text{var}[z_i]^{1/2}/a$

Fig 3

$\frac{\sqrt{\text{var } d_z + \text{var } d_y + \text{var } d_x}}{a}$

$\frac{\text{var } d^{1/2}}{a}$

Shade same color, but reduced transparency

$\langle d^2 \rangle - \langle d \rangle^2 = \langle d^2 \rangle$

+ maybe 3 curves, not 4
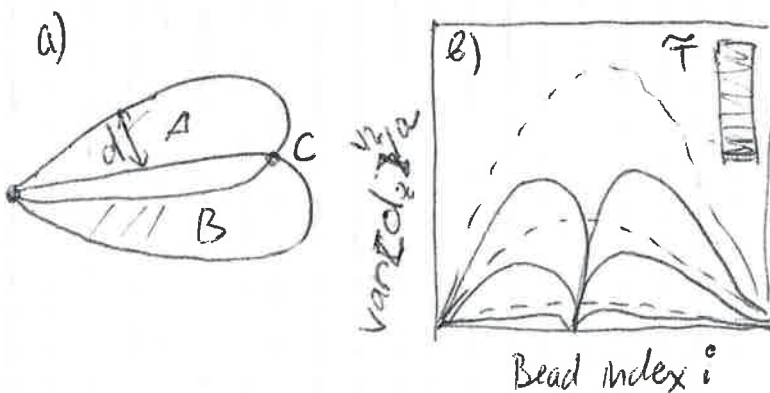
Fig 4