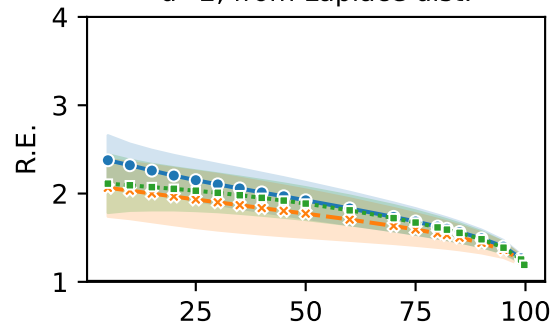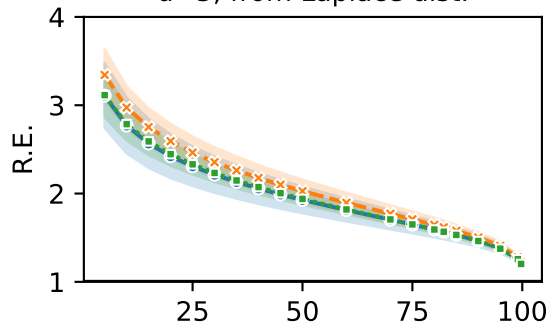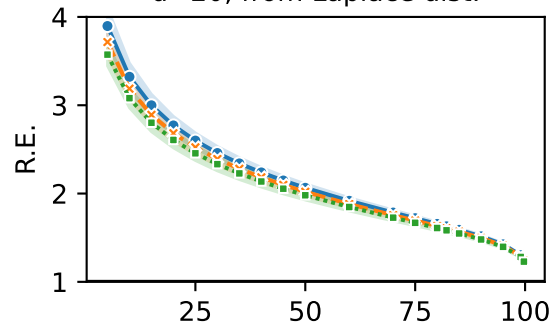F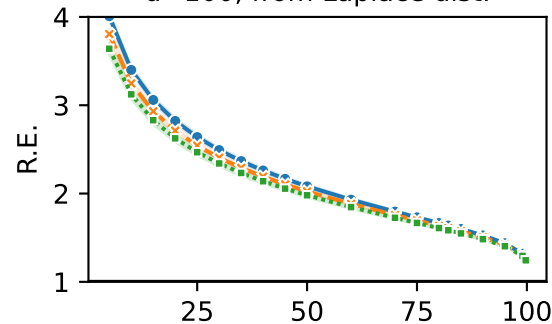igure panels (top row, left to right): "d=2, from Laplace dist.", "d=5, from Laplace dist.", "d=20, from Laplace dist.", "d=100, from Laplace dist."
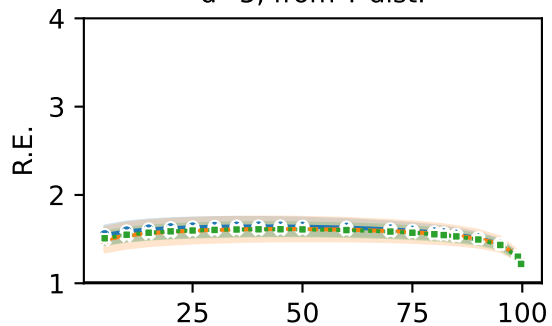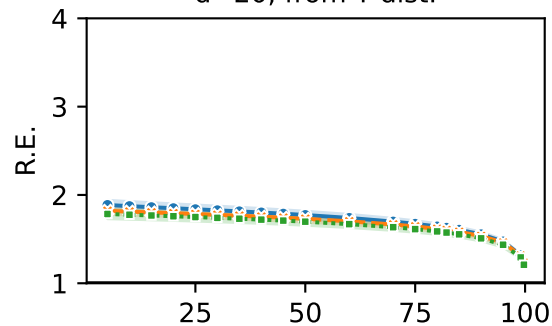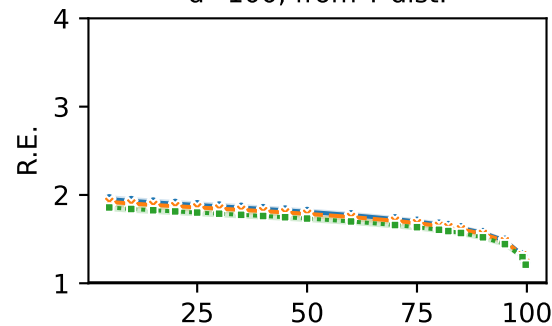
Figure panels (bottom row, left to right): "d=2, from T dist.", "d=5, from T dist.", "d=20, from T dist.", "d=100, from T dist."

Y-axis label: R.E.

X-axis label: Cutoff Percentiles(%)