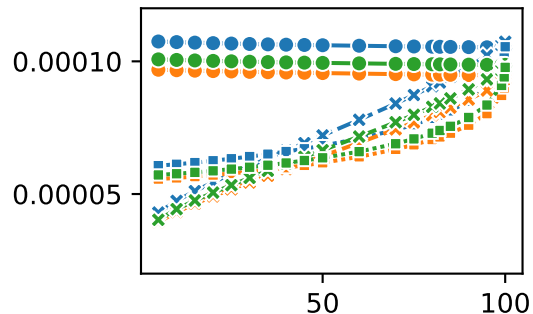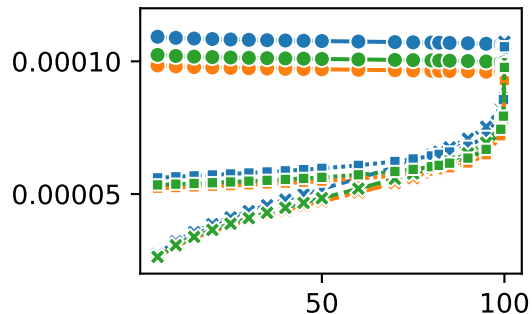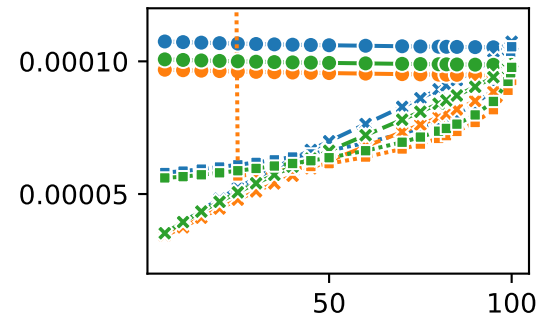Variance of Sample Means

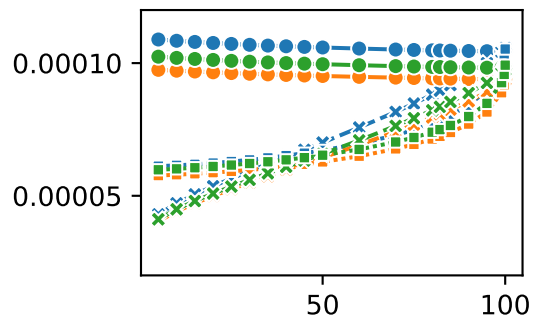Huber Mean, $k_{\mathrm{eff}}(\Sigma)=20$ Cauchy Mean, $k_{\mathrm{eff}}(\Sigma)=20$ Hampel Mean, $k_{\mathrm{eff}}(\Sigma)=20$
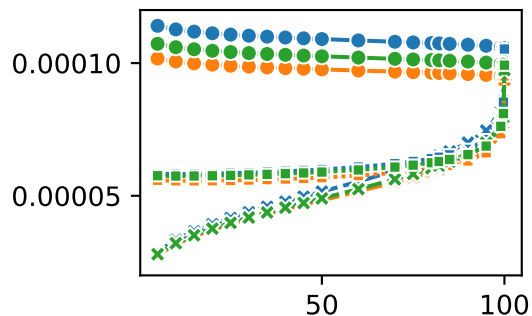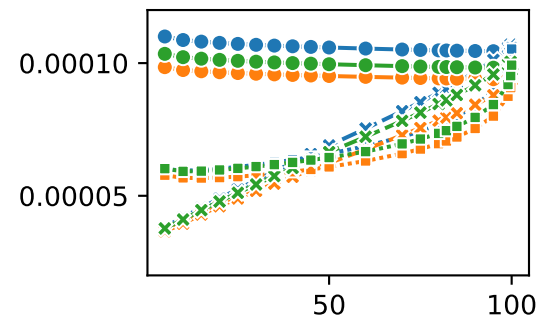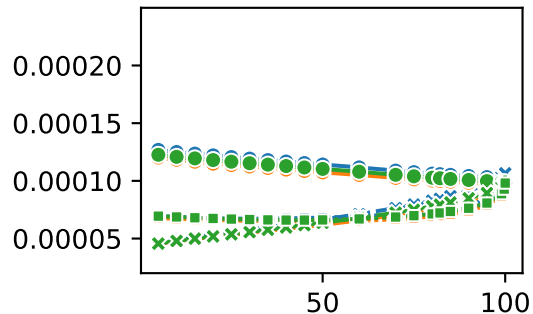
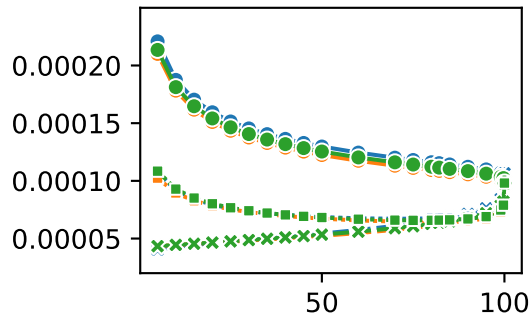Huber Mean, $k_{\mathrm{eff}}(\Sigma)=10$ Cauchy Mean, $k_{\mathrm{eff}}(\Sigma)=10$ Hampel Mean, $k_{\mathrm{eff}}(\Sigma)=10$
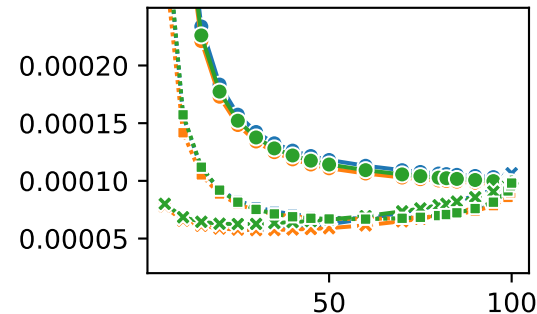
Huber Mean, $k_{\mathrm{eff}}(\Sigma)=2$ Cauchy Mean, $k_{\mathrm{eff}}(\Sigma)=2$ Hampel Mean, $k_{\mathrm{eff}}(\Sigma)=2$

Cutoff Percentile(%)