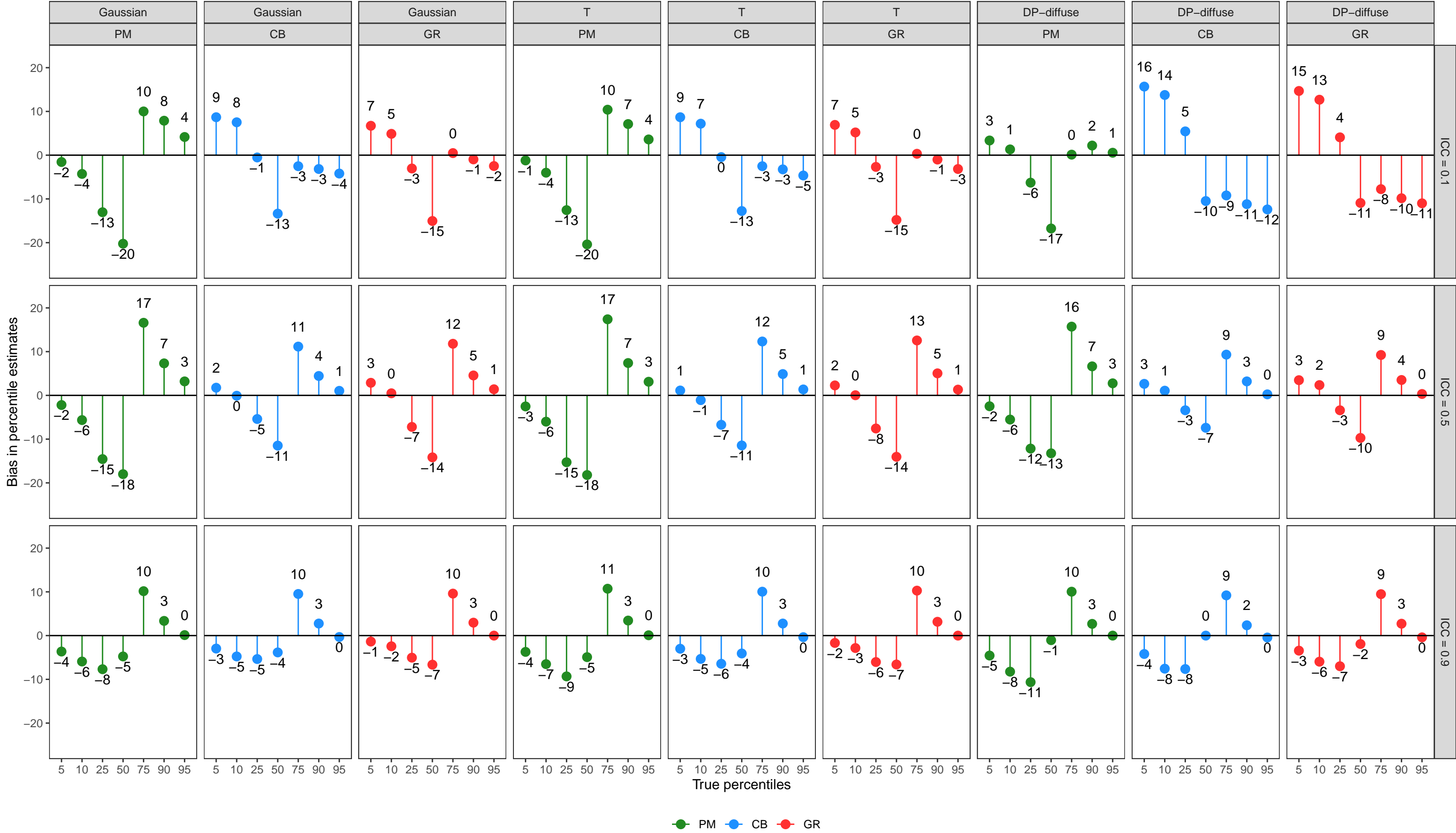Bias in the quantile estimates
TrueDGM= ALD, N = 25, R = 1