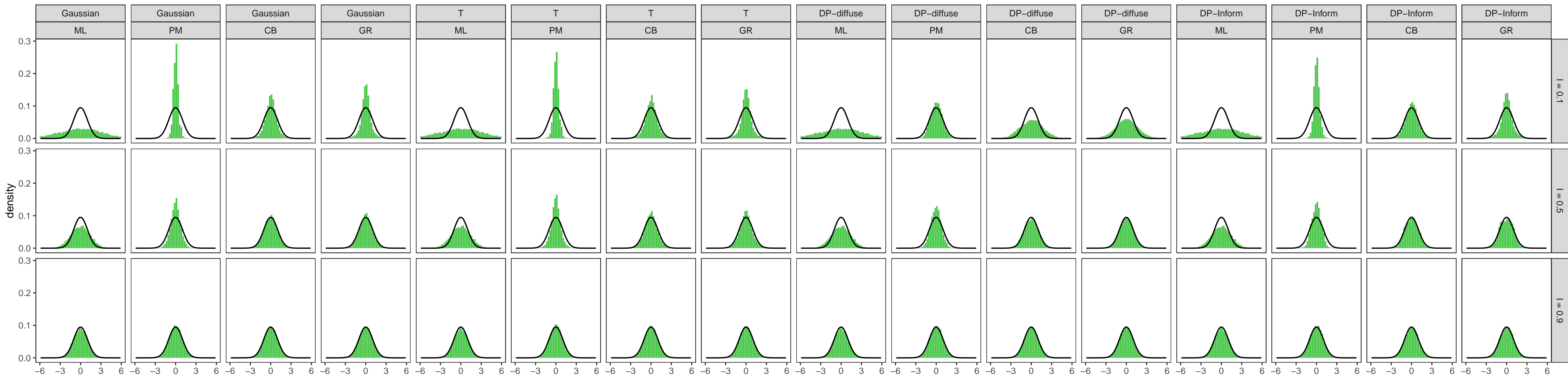Scaled EDF estimates vs. True effect distribution

Gaussian, N = 100, R = 1