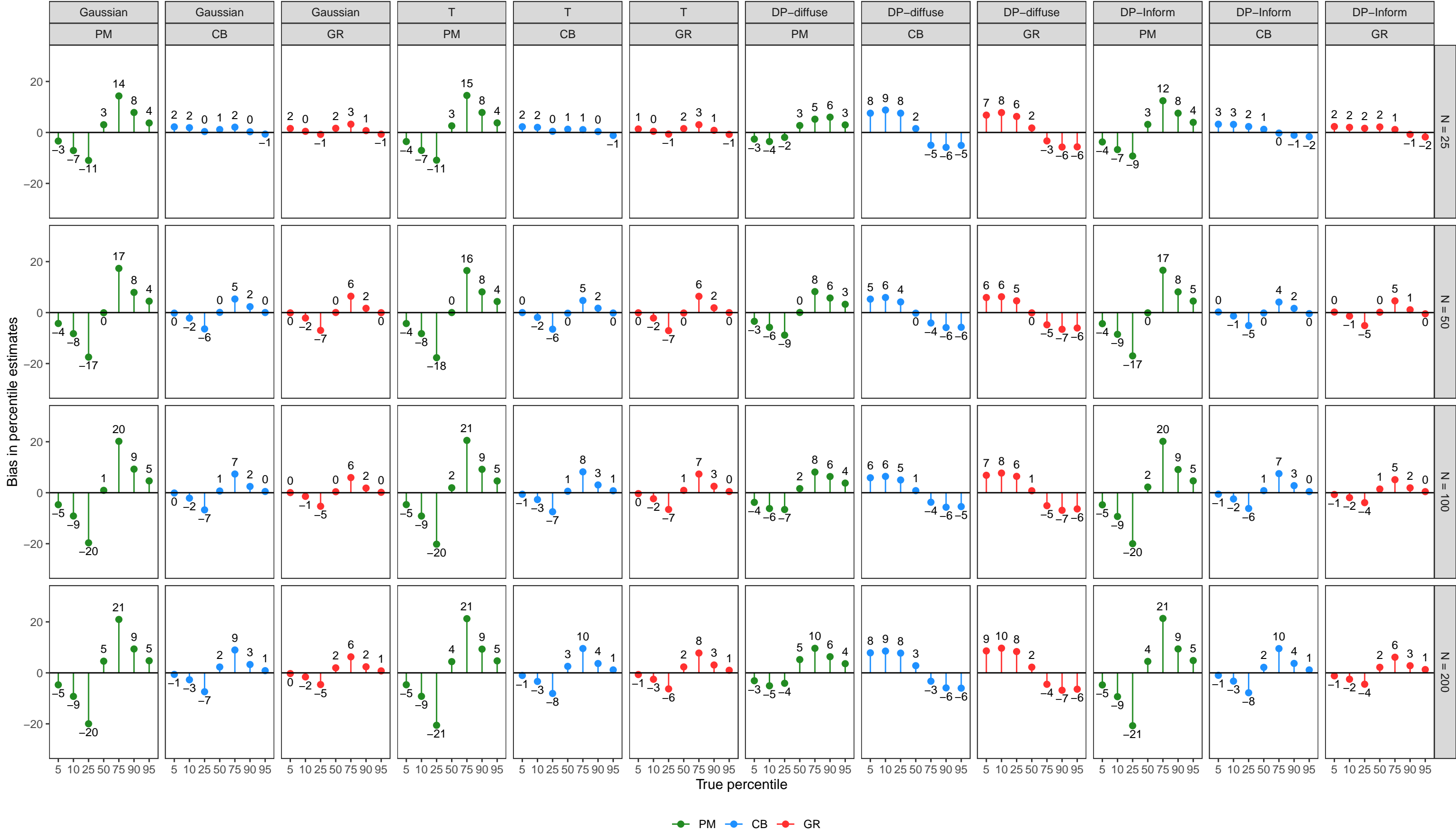Bias in the percentile estimates

I = 0.1, R = 10, Gaussian