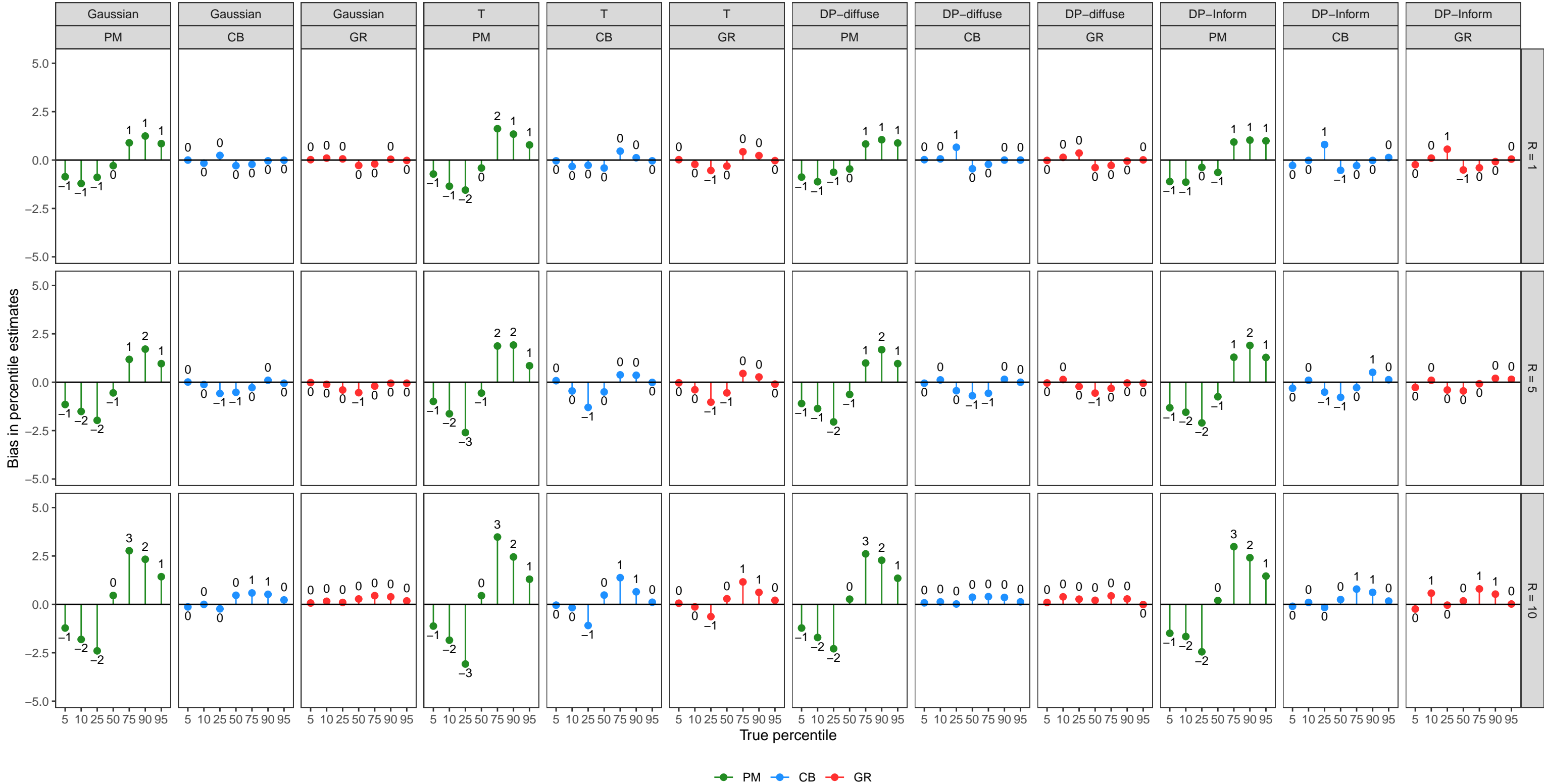Bias in the percentile estimates

Gaussian, N = 100, I = 0.9

PM: Posterior Mean, CB: Constrained Bayes, GR: Triple-goal