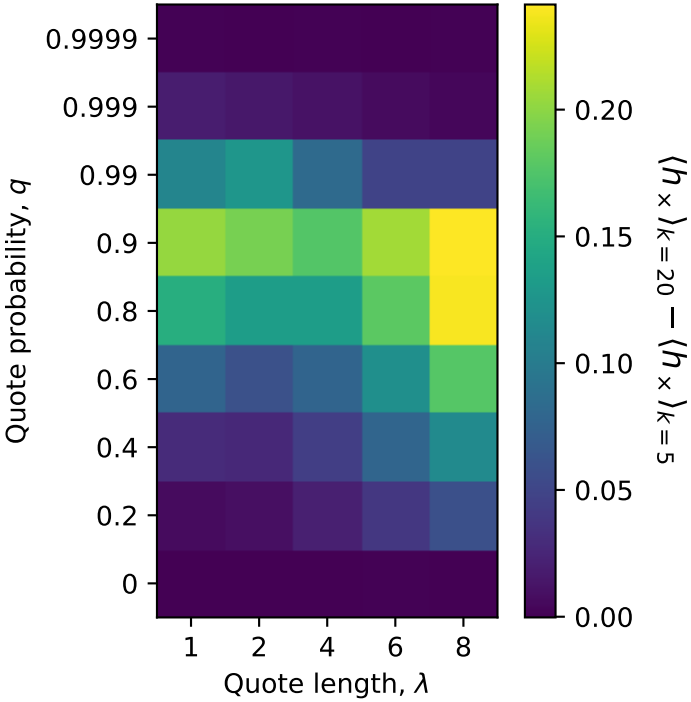
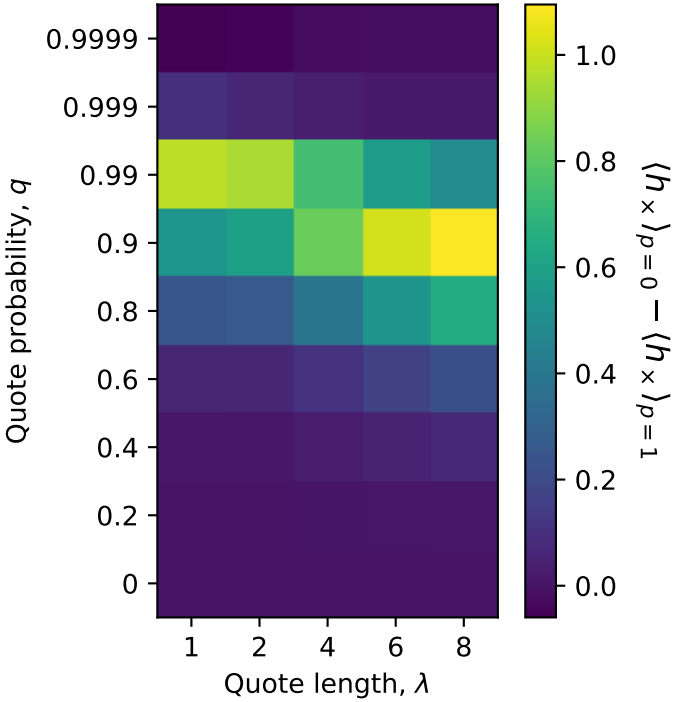

0.9999
0.999
0.99
0.9
0.8
0.6
0.4
0.2
0
Quote probability, q
1
2
4
6
8
Quote length, λ
0.20
0.15
0.10
0.05
0.00
$\langle h_{\times} \rangle_{k=20} - \langle h_{\times} \rangle_{k=5}$


0.9999
0.999
0.99
0.9
0.8
0.6
0.4
0.2
0
Quote probability, q
1
2
4
6
8
Quote length, λ
1.0
0.8
0.6
0.4
0.2
0.0
$\langle h_{\times} \rangle_{p=0} - \langle h_{\times} \rangle_{p=1}$