

Table 1: Comparison

	Methods	Suboptimality	Predictability
Noisy training	Gupta (Parametric)	9.2×10^{-2}	6.3×10^{-1}
	SAA	—	—
	DRO	4.0×10^{-2}	2.4×10^{-1}
Suboptimal training	Gupta (Parametric)	3.2×10^{-1}	1.3×10^0
	SAA	8.6×10^{-2}	4.7×10^{-1}
	DRO	7.9×10^{-2}	3.9×10^{-1}
Model mismatch	Gupta (Parametric)	8.3×10^{-1}	2.8×10^0
	Gupta (Semi-Parametric)	—	3.1×10^0
	SAA	6.2×10^{-1}	2.4×10^0
	DRO	6.0×10^{-1}	2.2×10^0