Log MC estimates for ~1200runs of bernoulli\_mc and ~200runs of glassermanli\_mc vs. tail I bernoulli (NZ,NE)=(2000, 2000) 30nrun/l glassermanli mu:0.0 (NZ,NE)=(1000, 1000) 10nrun/l outer/inner optimization (NZ,NE)=(1000,1000) 10run/l 0 **-**5 Log MC estimate -10 -15 -20 0.0 0.1 0.2 0.3 0.4 0.5 0.6 tail I