Choice of \mathbb{P}_{λ} for Imprecise Learners $GT (\lambda \text{ known})$ 3.5 Unif[0, 1] $h(x, \lambda)$ Beta(0.1.0.2) 3.0 Chebyshev $CVaR_{\lambda}(\mathcal{R})$ 1.5 1.0 0.4 0.6 0.0 0.2 0.8 1.0