Delta (for $\sigma_\tau = 0.2$)
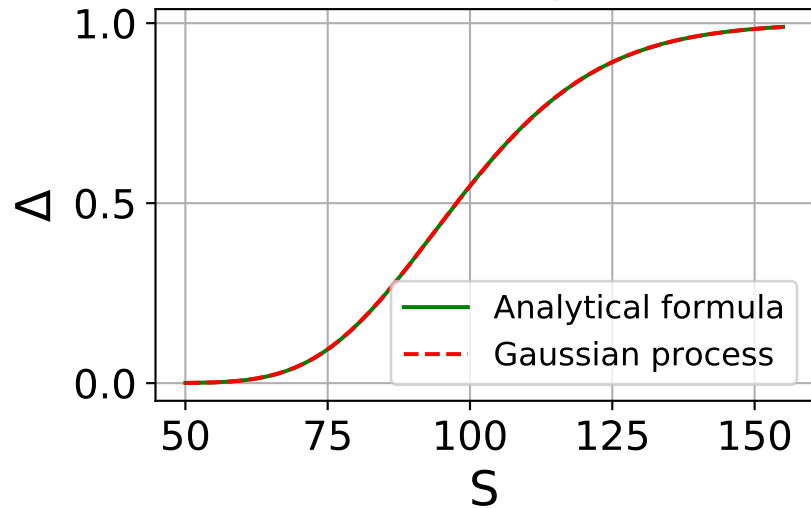
Error in Delta