$\phi(u, w)$

Probability Distribution of W
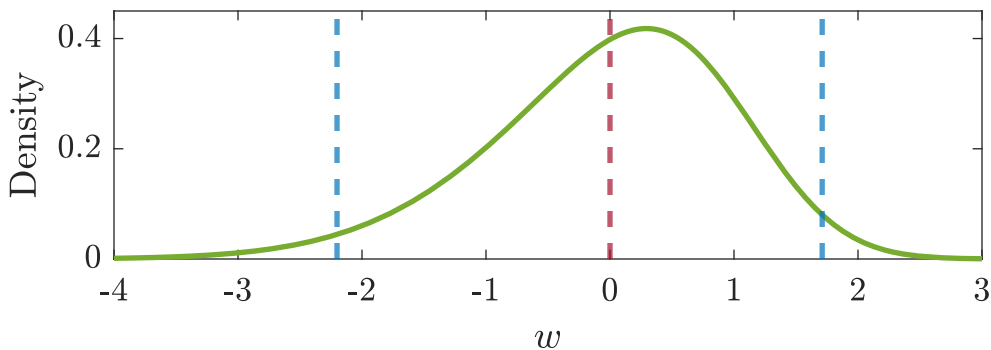
contours of $\phi(u, w)$ — probability density of W
- - - - - by $0.125 \in (0,1)$ — mean(W)
——— by 1 — - quantile(W) for p = 0.025, 0.975