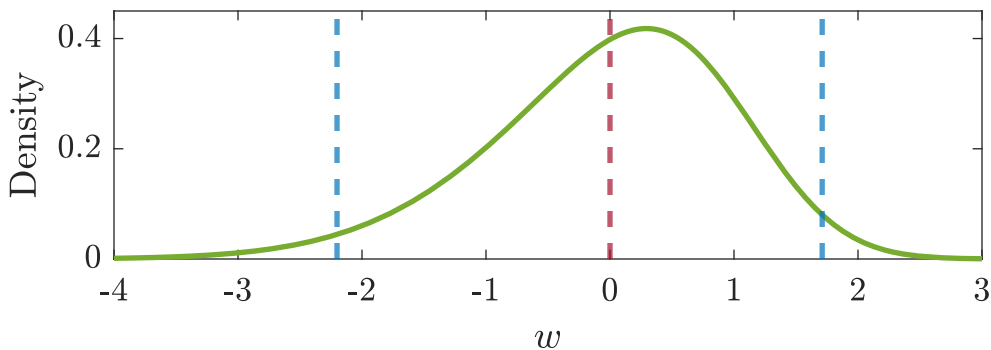


Probability Distribution of  $W$



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