

$\mu = 1.5$ $W = 1$

(b)

$$\rho(0) \cdot N^{1-\gamma}$$

0.25
0.20

0.15
0.10

0.05
0.00

-1.00 -0.75 -0.50 -0.25 0.00 0.25 0.50 0.75 1.00

 $1 - \gamma$

- $N = 100$
- $N = 1000$
- $N = 7000$