Variability penalty

Legend:
- α= 1.0, λ= 0.5 (solid black line)
- α= 1.0, λ= 2.5 (red dashed line)
- α= 5.0, λ= 0.5 (green dotted line)
- α= 5.0, λ= 2.5 (cyan dash-dot line)

Y-axis: $Pen(V)$
X-axis: V