

Kendall rank correlation

$\kappa(\ell, \tau - \text{Risk})$

1.0  
0.8  
0.6  
0.4  
0.2  
0.0

0

2000

4000

6000

8000

10000

$$\frac{1}{N} \sum_{i=1}^N \left| \frac{\mu_1(x_i) - \mu_0(x_i)}{\mu_0(x_i)} \right|$$

