

Kendall rank correlation

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

1.0
0.8
0.6
0.4
0.2
0.0

0

100

200

300

400

500

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

