

Variance

10^3
 10^2
 10^1

0 1 2 3 4
 ℓ

$\mathbb{V}[\hat{\Phi}_\chi^{(\ell)}]$
 $\mathbb{V}[\hat{\Phi}_\chi^{(\ell)} - \hat{\Phi}_\chi^{(\ell-1)}]$

