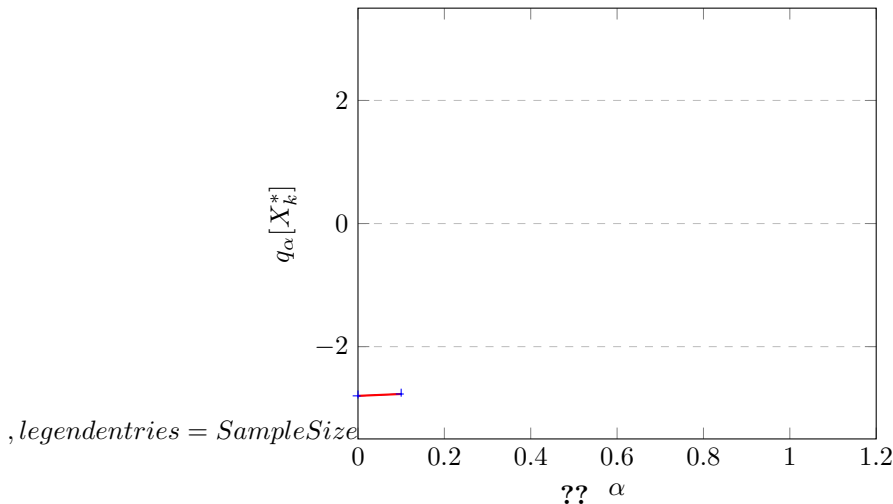


Quantiles of the estimator of $q_\alpha[X_k^*];$



Quantiles of the estimator of $q_\alpha[X_k^*]$. The red line shows the true distribution of X_k^* , while the blue lines represent the mean and the 5th and 95th percentiles of the simulated distribution of the estimator for different sample sizes.