

,  $xmin = 0.0, xmax = 1.3, ymin = -3.0, ymax = 3.0, legendpos = outernortheast, legendcellalign$

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