d = 0.1, sigma = 0.08,
delta = 1.9, gamma = 1.9

Median % difference

4.31 9.95 5.46

d delta gamma sigma

d = 0.09, sigma = 0.07,
delta = 5.4, gamma = 4.4

Median % difference

2.27 16.63 12.42

d delta gamma sigma

d = 0, sigma = 0.06,
delta = 2.1, gamma = 3.3

Median % difference

65.52 8

d delta gamma sigma

d = 0.02, sigma = 0.09,
delta = 5.8, gamma = 2.8

Median % difference

1.64 36.07 4.63

d delta gamma sigma