page 1 of 4 d = 0.05, sigma = 0.06, delta = 2, gamma = 3.5 delta d sigma gamma 300 300 400 200 200 to 100 200 · 100 200 100 0.040 0.045 0.050 0.060 0.065 value value d = 0.06, sigma = 0.01, delta = 7.6, gamma = 3.3d sigma delta gamma 1000 200 600 300 750 count 150 to 100 400 200 500 200 100 250 50 0.08 0.07 0.09 0.02 0.03 0.04 0.06 0.01 8 value value d = 0.04, sigma = 0.02, delta = 6.5, gamma = 7.7d sigma delta gamma 50 1000 600 750 onut 400 200 30 20 500 20 250 -10 0.05 0.06 0.02 0.03 0.04 0.05 0.06 0.03 0.04 6 8 0 value value d = 0.08, sigma = 0.05, delta = 1.6, gamma = 2.7d delta sigma gamma 500 500 400 400 -400 300 200 300 200 300 -300 200 -200 100 100 -100 100 0.075 0.080 0.085 0.055 0.060 0.065 0.070 0.050 0 value value

page 2 of 4 d = 0.02, sigma = 0.01, delta = 3.7, gamma = 6.5 d delta sigma gamma 600 100 1000 75 750 conut 100 50 th 400 200 50 500 250 25 0.020 0.025 0.030 0.035 0.040 0.045 0.01 0.02 0.03 0.04 value value d = 0.1, sigma = 0.01, delta = 7.1, gamma = 5d delta sigma gamma 800 400 300 600 600 300 count 200 to 100 400 400 200 200 100 200 100 0.02 0.03 0.105 0.110 0.115 0.120 0.04 0.01 0.100 6 8 value value d = 0.04, sigma = 0.05, delta = 6.6, gamma = 3.6d sigma delta gamma 600 300 150 **-**100 count 400 -200 100 50 200 100 50 0.0375 0.0400 0.052 0.056 0.060 0.0325 0.0350 6 8 value value d = 0.06, sigma = 0.04, delta = 2.8, gamma = 6.6 d sigma delta gamma 300 30 600 600 count 400 200 to 100 400 -20 100 200 200 -10 0.070 0.040 0.045 0.050 0.055 0.055 0.060 0.065 8 0 value value

page 3 of 4 d = 0.05, sigma = 0, delta = 3.8, gamma = 4.4 d sigma delta gamma 600 1000 200 200 -750 150 to 100 to 10 control 400 200 500 100 250 50 0.06 0.07 0.00 0.01 0.02 0.03 0.04 0.05 value value d = 0.01, sigma = 0, delta = 6.7, gamma = 3.8 d sigma delta gamma 1000 1000 60 100 750 -750 75 onut 40 20 20 count 500 500 -50 250 250 -25 0.08 0.05 0.10 0.15 0.04 0.12 0.16 0.00 6 8 value value d = 0.03, sigma = 0.05, delta = 7, gamma = 2.2 d sigma delta gamma 30 600 200 200 200 100 tunoo 10 400 100 200 0.032 0.050 0.052 0.054 0.05 0.026 0.028 0.030 6 8 value value d = 0.04, sigma = 0.04, delta = 2.6, gamma = 7.2d delta sigma gamma 600 200 30 600 conut 400 200 150 100 400 20 200 -10 50 0.041 0.043 0.045 0.047 0.042 0.045 0.048 0.051 0.039 8 6 value value

page 4 of 4 d = 0.09, sigma = 0.06, delta = 5.1, gamma = 1.9 d delta sigma gamma 250 400 200 300 -750 150 500 -200 -100 250 100 100 50 0.08 0.09 0.10 0.06 0.07 0.11 value value d = 0.05, sigma = 0.04, delta = 3.8, gamma = 7.4 d delta sigma gamma 250 500 800 300 200 400 600 300 200 count 150 200 400 100 100 200 100 50 0.055 0.060 0.0400 0.0425 0.0450 0.0475 0.0500 0.045 0.050 6 8 value value d = 0.06, sigma = 0.01, delta = 5.5, gamma = 5.4d sigma delta gamma 500 1000 200 400 750 200 th 150 100 100 300 200 500 100 -250 50 100 0.06 0.07 0.08 0.01 0.02 0.03 0.04 0.0 value value d = 0.08, sigma = 0.09, delta = 2.9, gamma = 5.3delta d sigma gamma 800 200 200 600 200 100 150 -150 100 400 100 200 50 50 0.075 0.077 0.079 0.089 0.090 0.091 0.073 0.087 0.088 value value