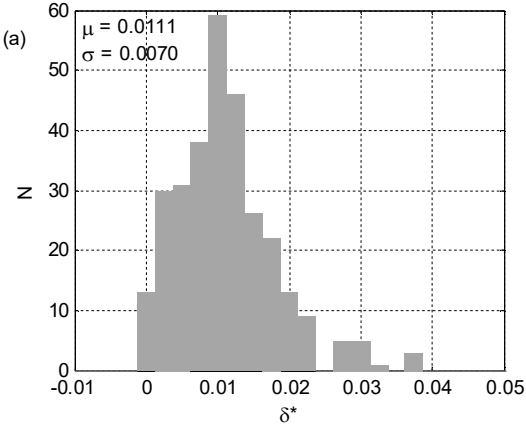
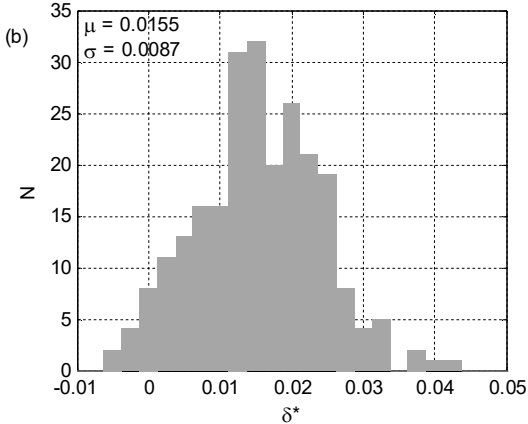

(a)
μ = 0.0111
σ = 0.0070
N
δ*
0
10
20
30
40
50
60
-0.01
0
0.01
0.02
0.03
0.04
0.05


(b)
μ = 0.0155
σ = 0.0087
N
δ*
0
5
10
15
20
25
30
35
-0.01
0
0.01
0.02
0.03
0.04
0.05