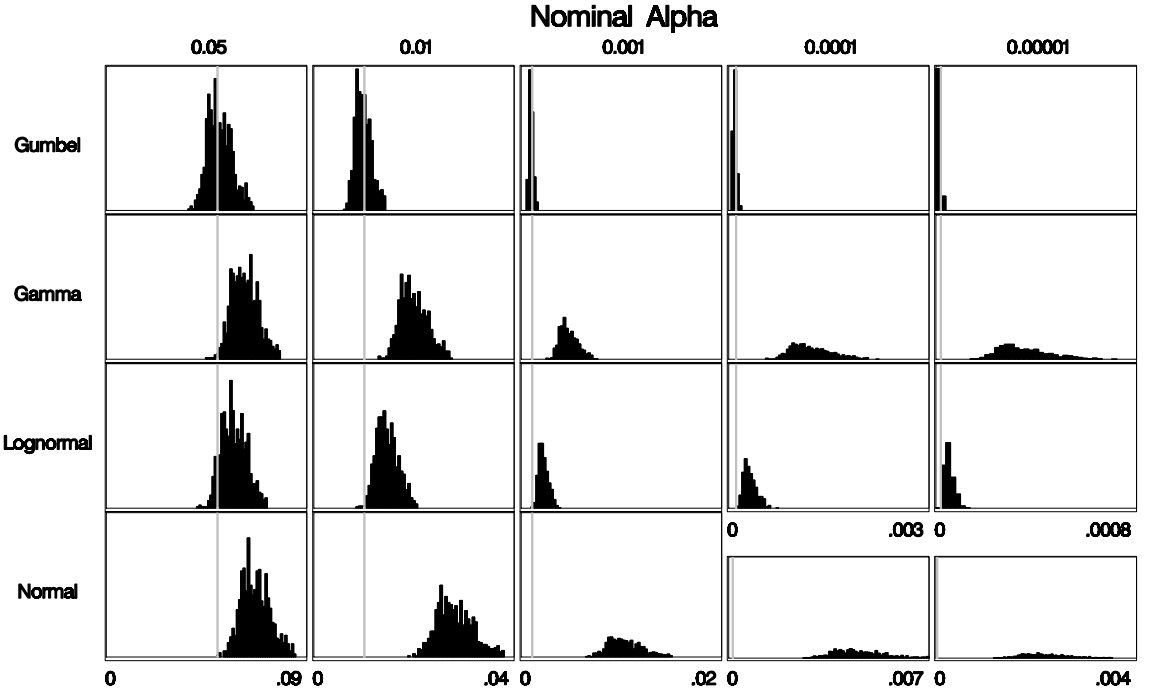
Nominal Alpha
0.05
0.01
0.001
0.0001
0.00001
Gumbel
Gamma
Lognormal
Normal
0
.003
0
.0008
0
.09
0
.04
0
.02
0
.007
0
.004