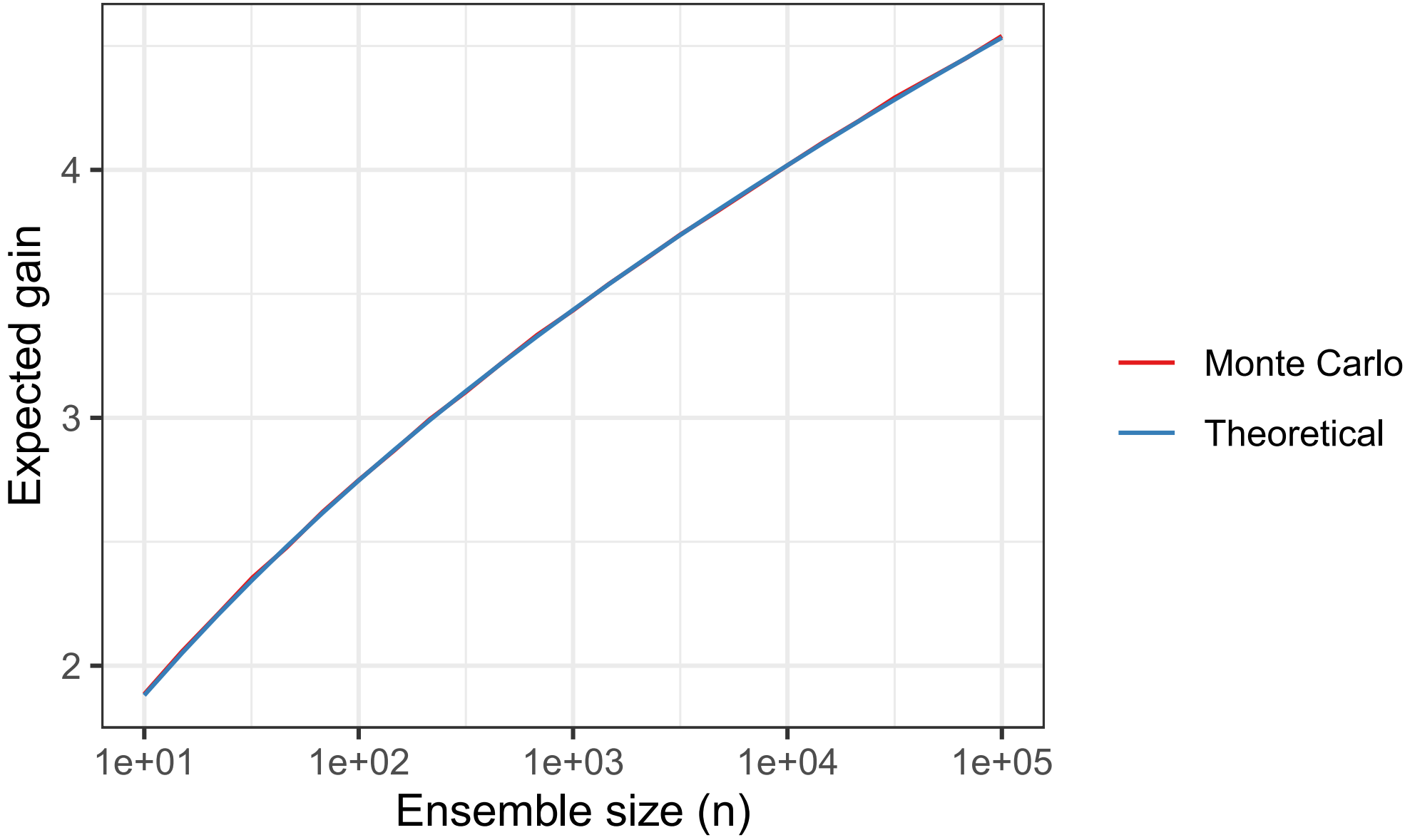
Expected gain
4
3
2
1e+01
1e+02
1e+03
1e+04
1e+05
Ensemble size (n)
Monte Carlo
Theoretical