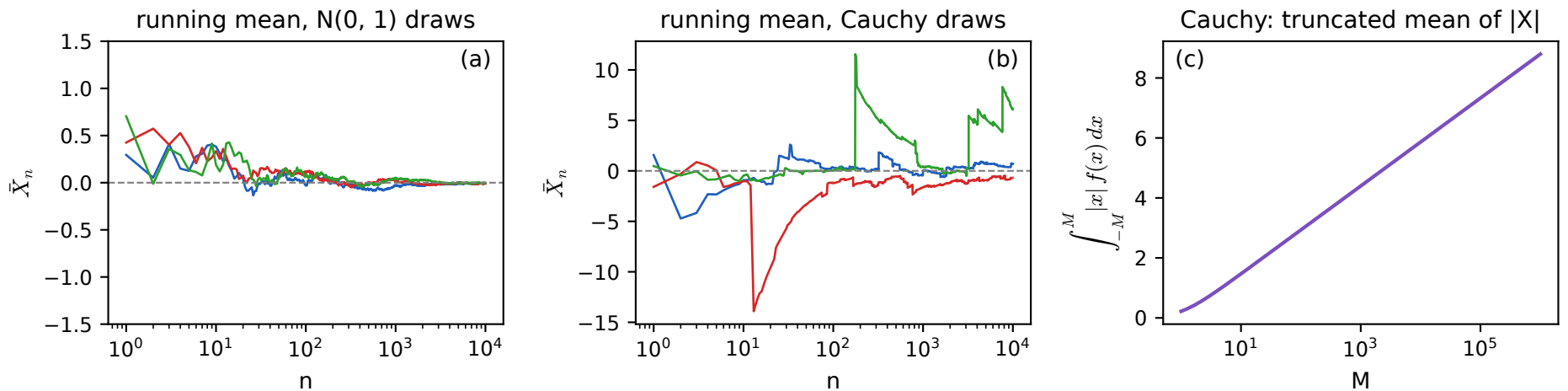

running mean, N(0, 1) draws
(a)
$\bar{X}_n$
n
running mean, Cauchy draws
(b)
$\bar{X}_n$
n
Cauchy: truncated mean of |X|
(c)
$\int_{-M}^{M} |x|\, f(x)\, dx$
M