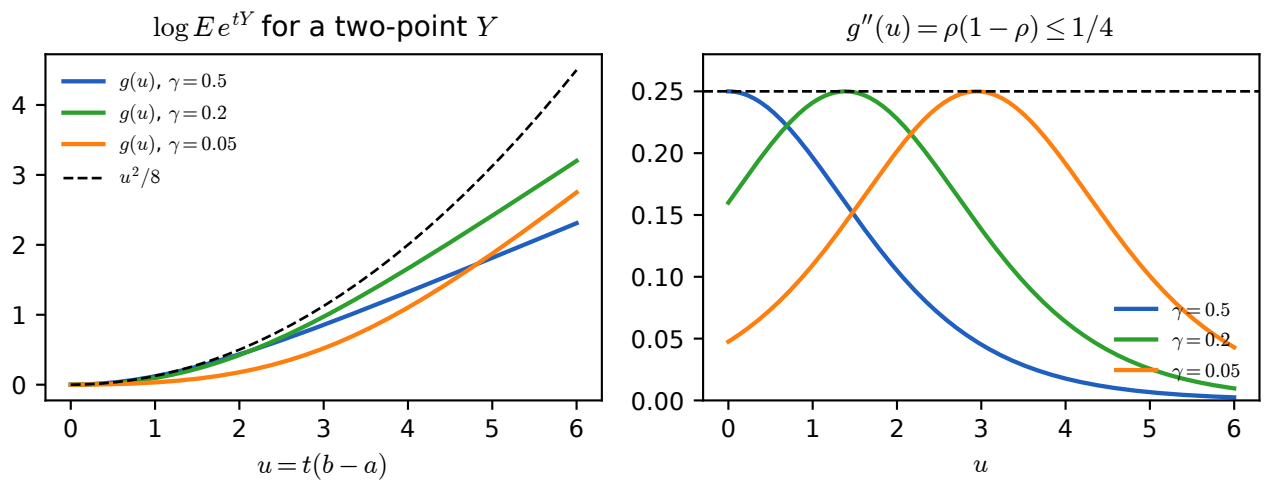

$\log E\, e^{tY}$ for a two-point Y
$g(u)$, $\gamma = 0.5$
$g(u)$, $\gamma = 0.2$
$g(u)$, $\gamma = 0.05$
$u^2/8$
$u = t(b-a)$
$g''(u) = \rho(1-\rho) \le 1/4$
$\gamma = 0.5$
$\gamma = 0.2$
$\gamma = 0.05$
u