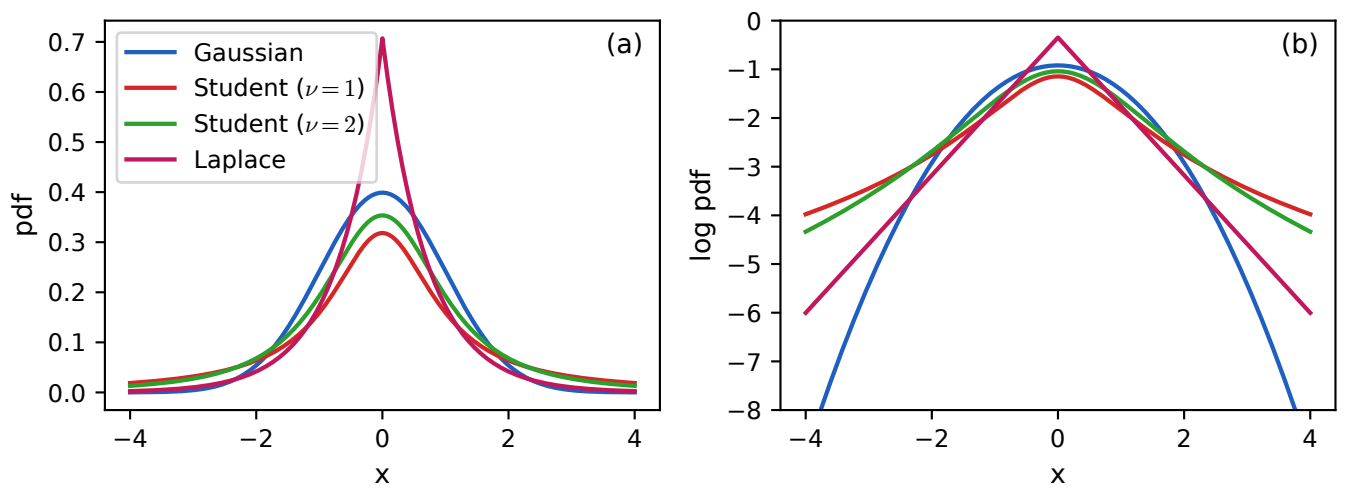

(a)
Gaussian
Student ($\nu=1$)
Student ($\nu=2$)
Laplace
pdf
x
(b)
log pdf
x