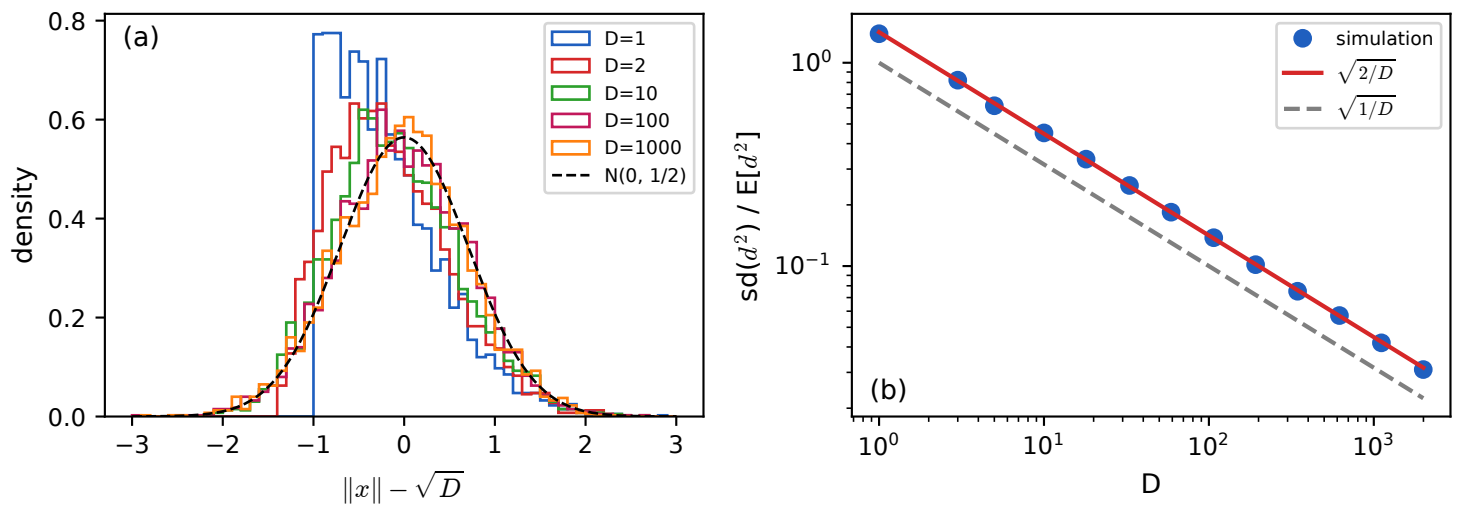

(a)
density
0.0
0.2
0.4
0.6
0.8
−3
−2
−1
0
1
2
3
$\|x\| - \sqrt{D}$
D=1
D=2
D=10
D=100
D=1000
N(0, 1/2)
(b)
sd(d^2) / E[d^2]
10^0
10^{-1}
10^0
10^1
10^2
10^3
D
simulation
$\sqrt{2/D}$
$\sqrt{1/D}$