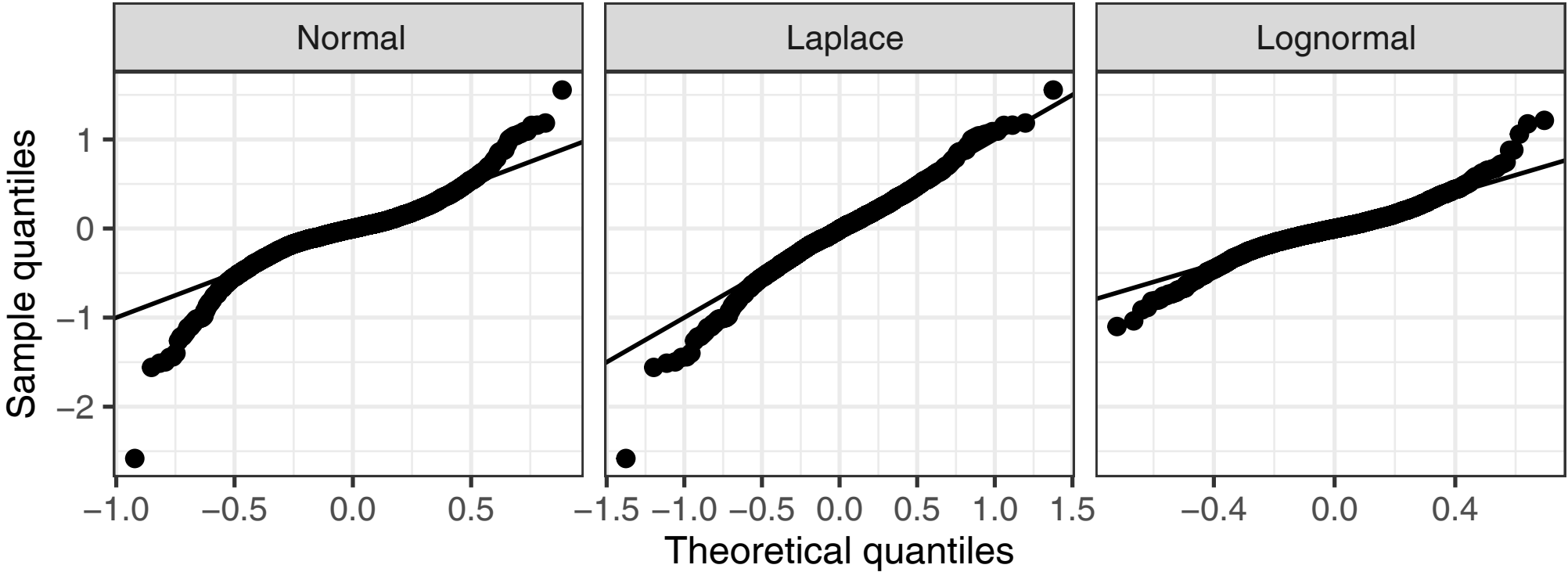
Normal
Laplace
Lognormal
Sample quantiles
1
0
−1
−2
−1.0
−0.5
0.0
0.5
−1.5
−1.0
−0.5
0.0
0.5
1.0
1.5
−0.4
0.0
0.4
Theoretical quantiles