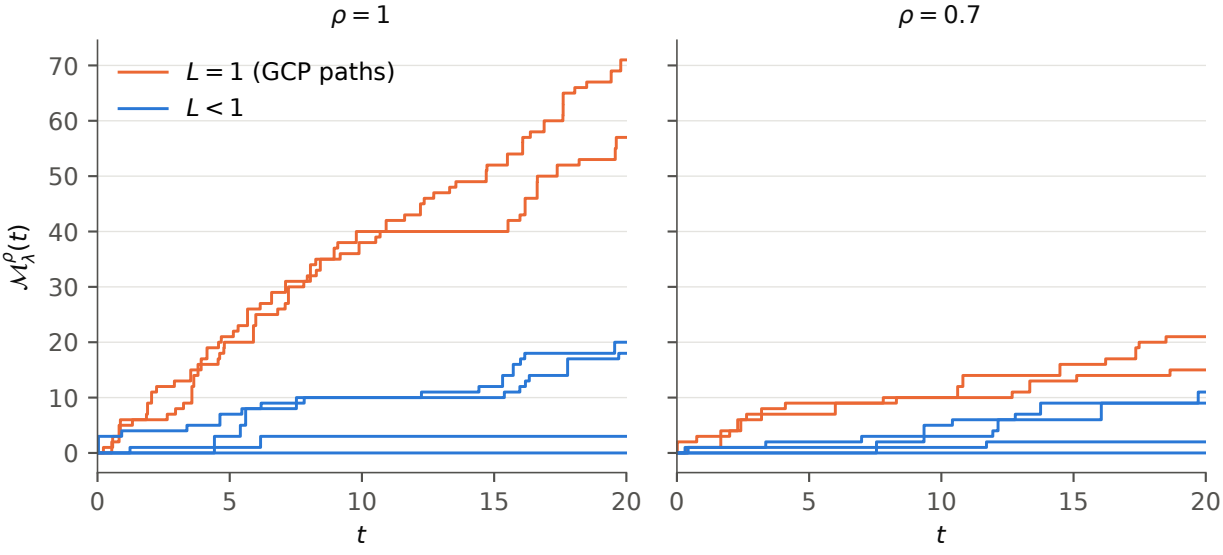

$\rho = 1$
$\rho = 0.7$
$L = 1$ (GCP paths)
$L < 1$
$\mathcal{M}_\lambda^\rho(t)$
t
t
0
10
20
30
40
50
60
70
0
5
10
15
20