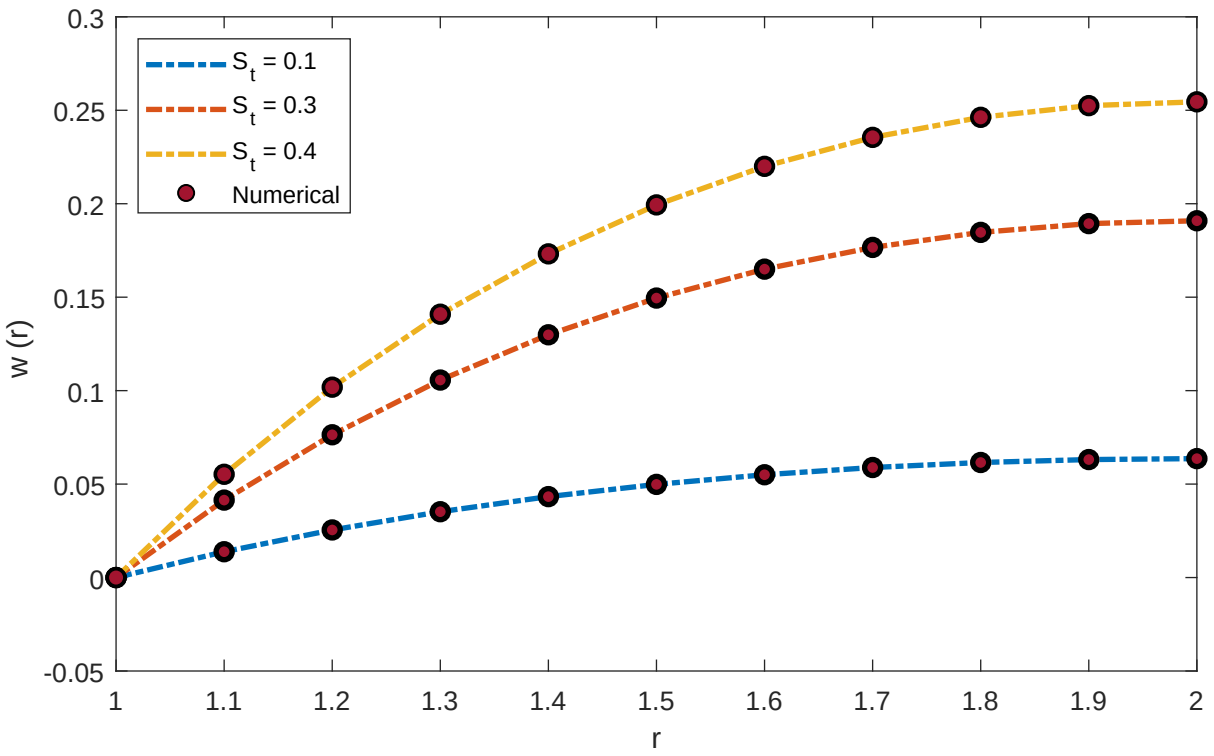
S_t = 0.1
S_t = 0.3
S_t = 0.4
Numerical
w (r)
r
0.3
0.25
0.2
0.15
0.1
0.05
0
-0.05
1
1.1
1.2
1.3
1.4
1.5
1.6
1.7
1.8
1.9
2