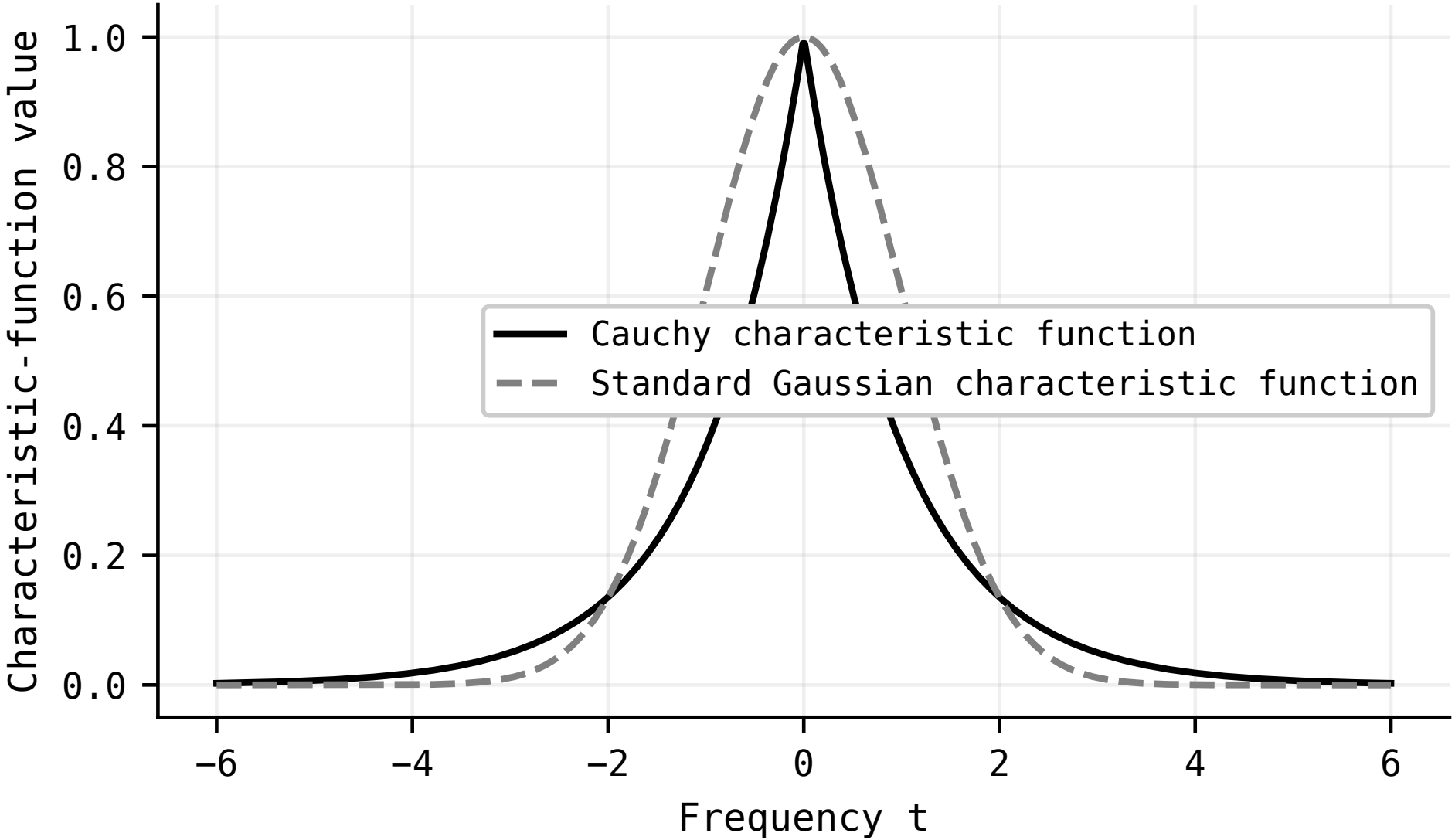

Characteristic-function value
1.0
0.8
0.6
0.4
0.2
0.0
−6
−4
−2
0
2
4
6
Frequency t
Cauchy characteristic function
Standard Gaussian characteristic function