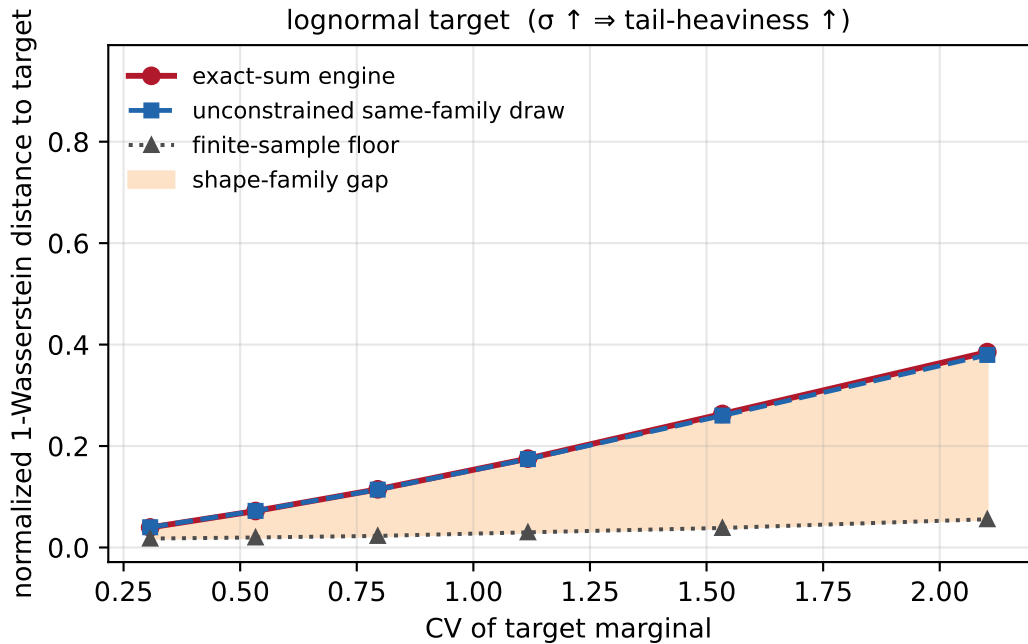


P★ frontier: the exact-aggregate constraint is nearly free (red  $\approx$  blue, gap  $\leq 0.006$ ).  
The distance to an external target marginal is shape-family mismatch (shaded).

lognormal target ( $\sigma \uparrow \Rightarrow$  tail-heaviness  $\uparrow$ )



Pareto target (tail index  $\downarrow \Rightarrow$  tail-heaviness  $\uparrow$ )

