

Bi-Normal
 $\mathcal{N}(\mu, \sigma) + \mathcal{N}(\mu + 5, \sigma)$

Uniform $\mathcal{U}([a, b])$

Normal $\mathcal{N}(\mu, \sigma)$
Exponential $\mathcal{E}(\lambda)$

$\simeq 0.20$

0.25

$\simeq 0.363$

$\simeq 0.385$

$\phi(X)$