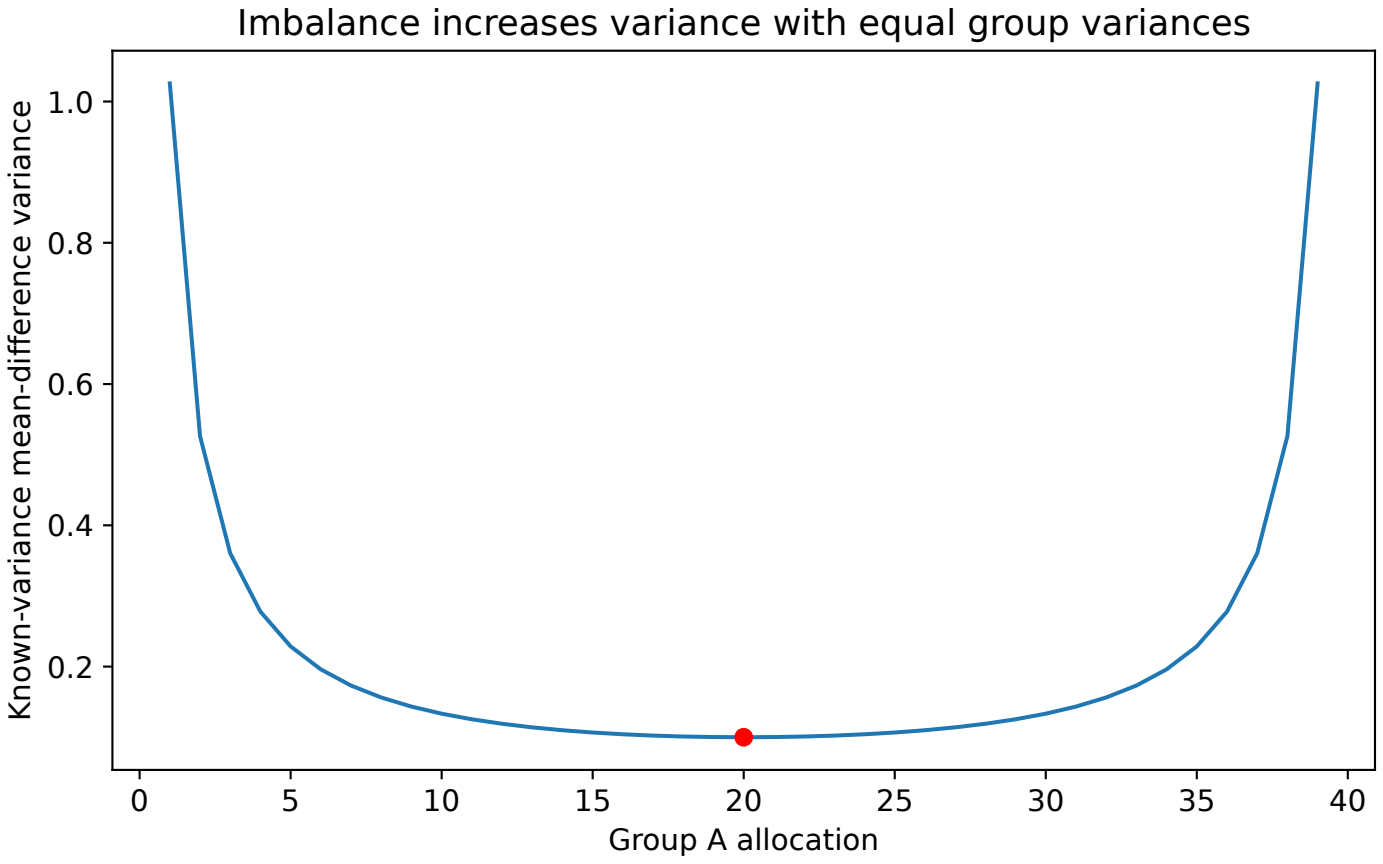
Imbalance increases variance with equal group variances
Known-variance mean-difference variance
1.0
0.8
0.6
0.4
0.2
0
5
10
15
20
25
30
35
40
Group A allocation