

Figure 1: Risk profiles given initial preferences.

Risk profiles given initial preferences				
Policy	Predicted		Ground Truth Score	Avg. Length
	Mean	0.05-VaR		
A	1.5	0.5	1.9	202.7
B	6.3	3.7	15.8	608.4
C	10.6	5.8	27.7	849.3
D	13.9	6.2	41.2	1020.8
MAP	98.2	-370.2	401.0	8780.0
No-Op	41.2	1.0	0.0	7000.0