

		<i>AD of portfolio expected return</i>			
		n = 50	n = 75	n = 100	n = 130
k = 5	Sample	0.119	0.091	0.077	0.066
	Diffuse	0.102	0.082	0.071	0.062
	Conjugate	1.089	0.726	0.544	0.414
k = 10	Sample	0.413	0.273	0.218	0.176
	Diffuse	0.254	0.194	0.166	0.144
	Conjugate	2.679	1.705	1.266	0.955
k = 25	Sample	3.996	1.972	1.338	0.947
	Diffuse	0.888	0.62	0.512	0.424
	Conjugate	8.592	4.859	3.387	2.442
k = 40	Sample	27.986	7.466	4.266	2.823
	Diffuse	2.332	1.212	0.915	0.752
	Conjugate	16.513	8.164	5.181	3.588