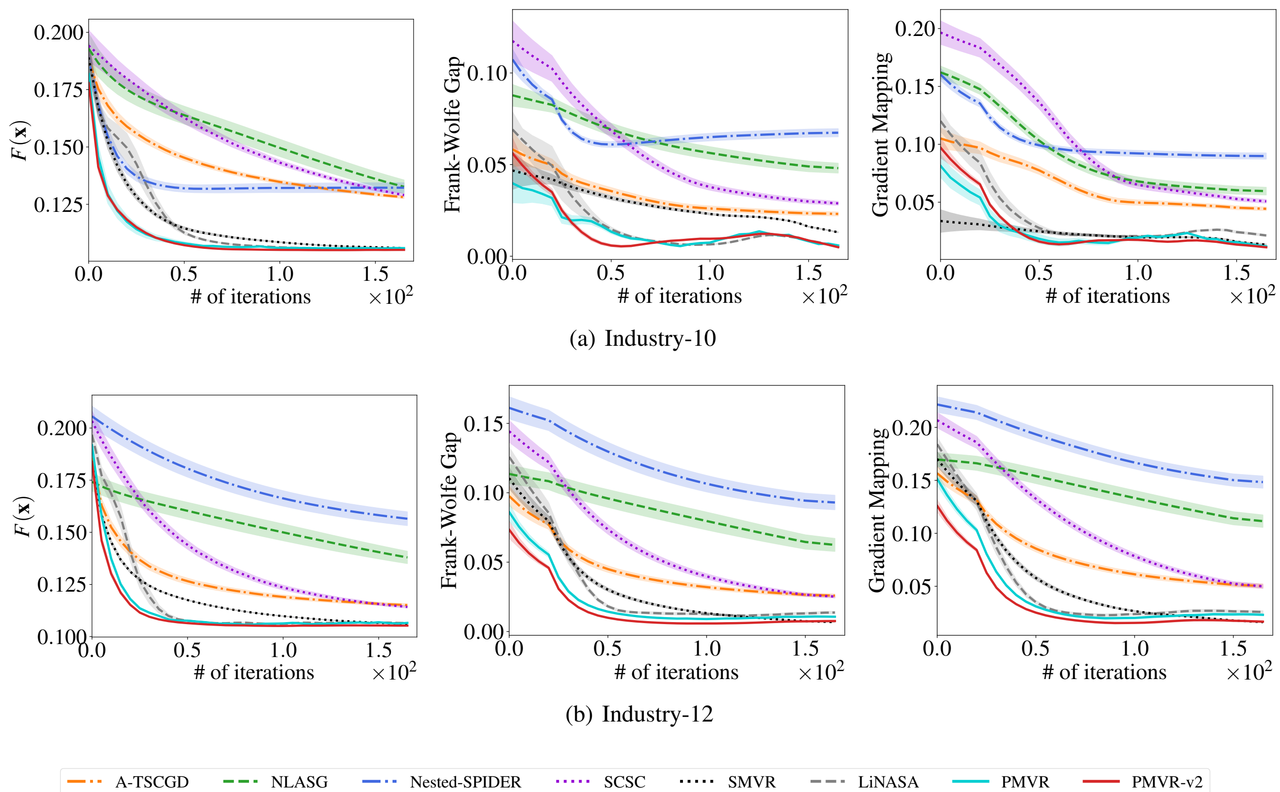

Figure 1. Results for risk-averse portfolio optimization.

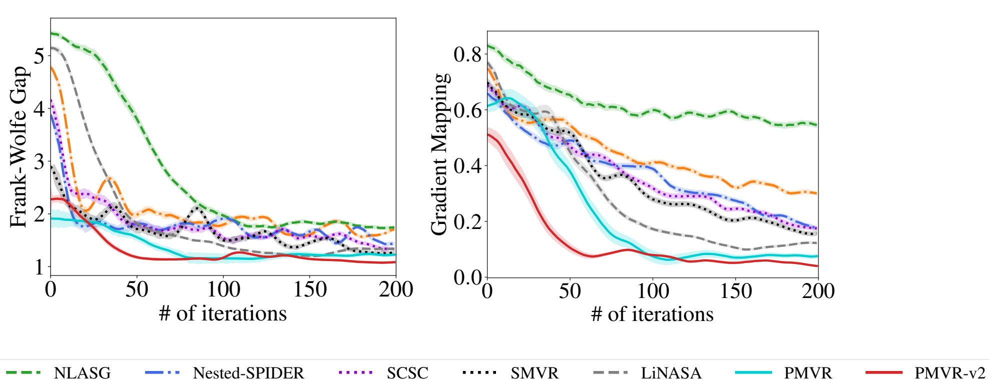

Figure 2. Results for matrix optimization with low-rank constraints.