(a) Industry-10

(b) Industry-12

A-TSCGD ⋯ NLASG ⋯ Nested-SPIDER ⋯ SCSC ⋯ SMVR ⋯ LiNASA ⋯ PMVR ⋯ PMVR-v2

Figure 1. Results for risk-averse portfolio optimization.

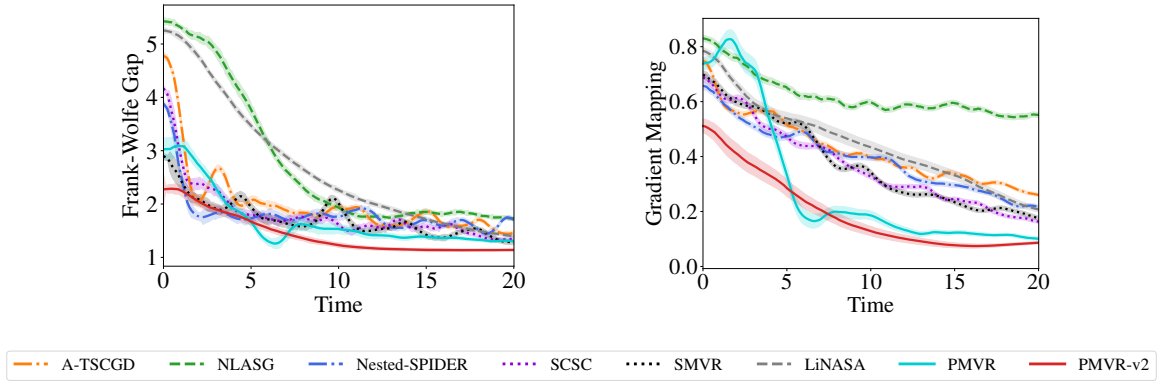A-TSCGD ⋯ NLASG ⋯ Nested-SPIDER ⋯ SCSC ⋯ SMVR ⋯ LiNASA ⋯ PMVR ⋯ PMVR-v2

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