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(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.

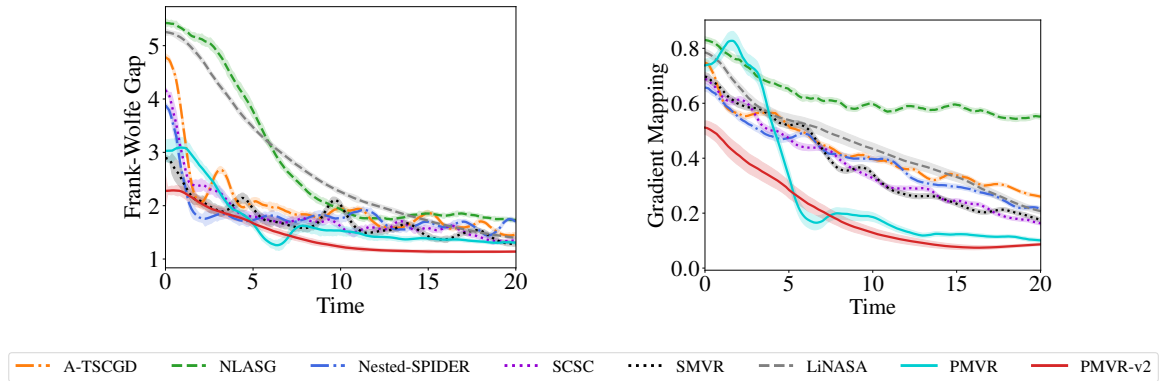A-TSCGD   NLASG   Nested-SPIDER   SCSC   SMVR   LiNASA   PMVR   PMVR-v2

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