

Figure 1: Results for risk-averse portfolio optimization.

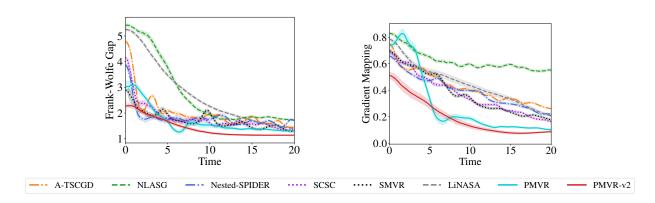


Figure 2: Results for matrix optimization with low-rank constraints.