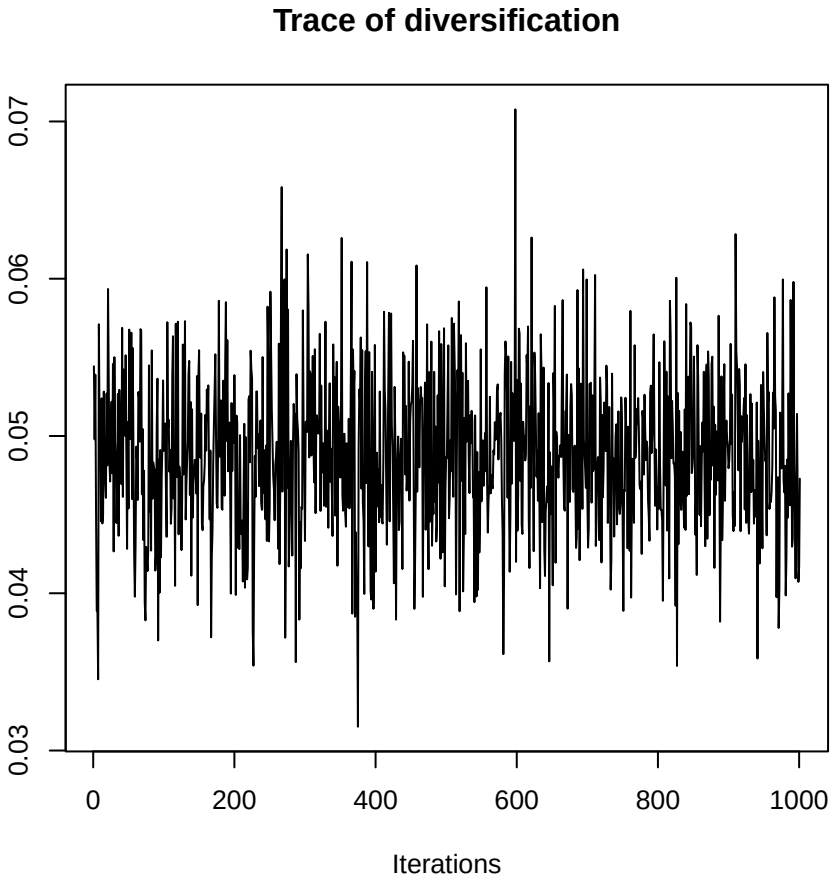
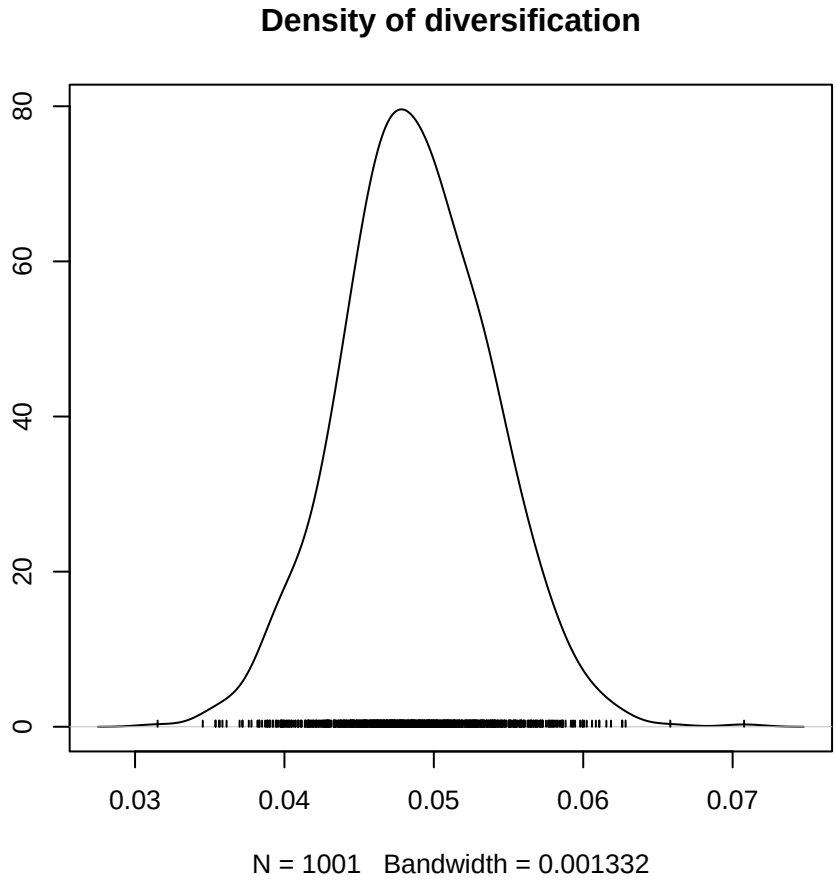
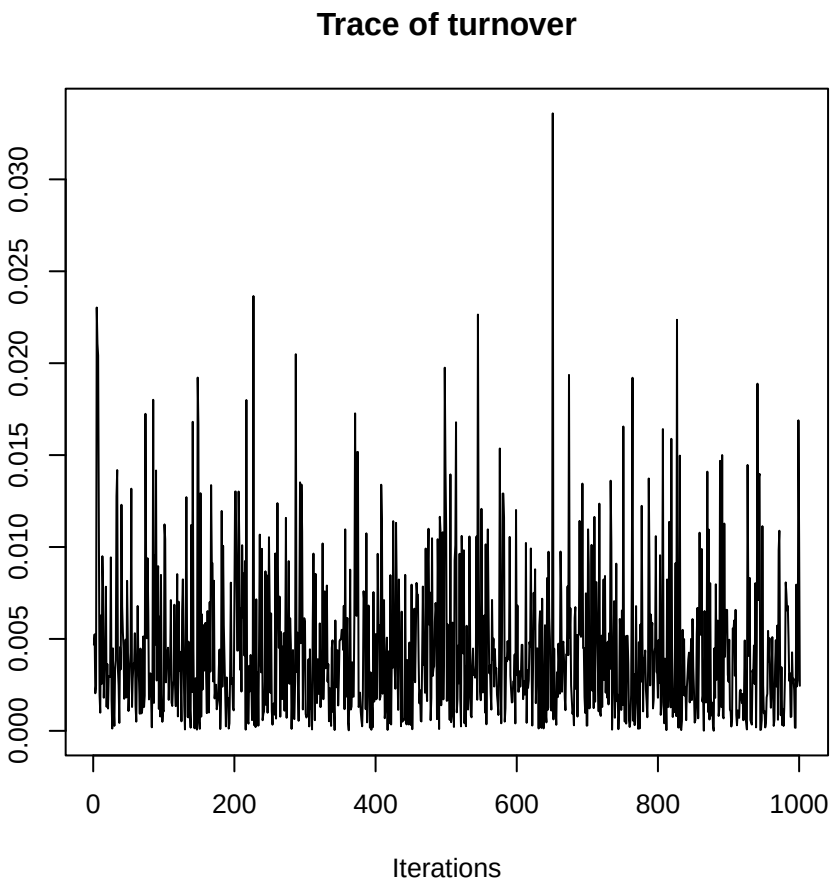
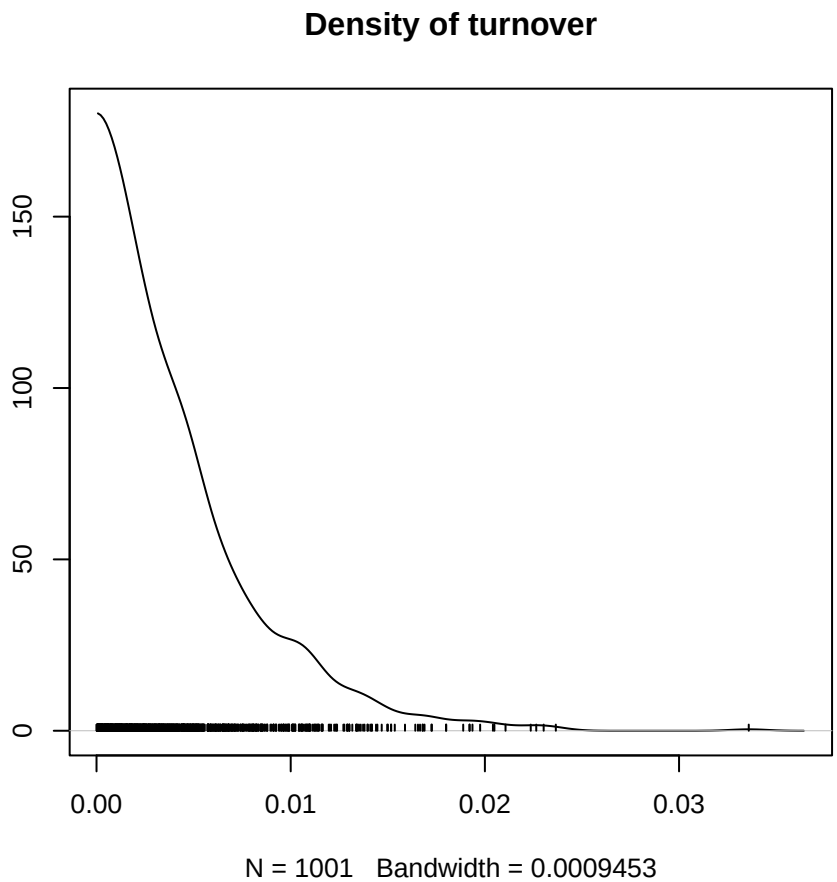

Trace of diversification
0.03
0.04
0.05
0.06
0.07
0
200
400
600
800
1000
Iterations


Density of diversification
0
20
40
60
80
0.03
0.04
0.05
0.06
0.07
N = 1001 Bandwidth = 0.001332


Trace of turnover
0.000
0.005
0.010
0.015
0.020
0.025
0.030
0
200
400
600
800
1000
Iterations


Density of turnover
0
50
100
150
0.00
0.01
0.02
0.03
N = 1001 Bandwidth = 0.0009453