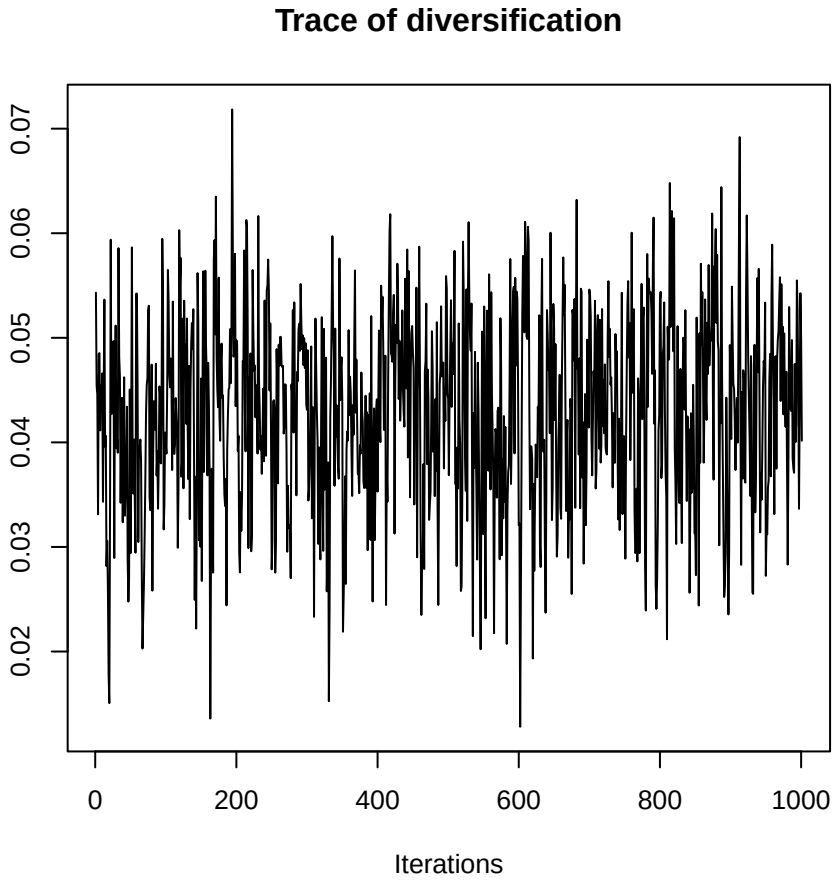
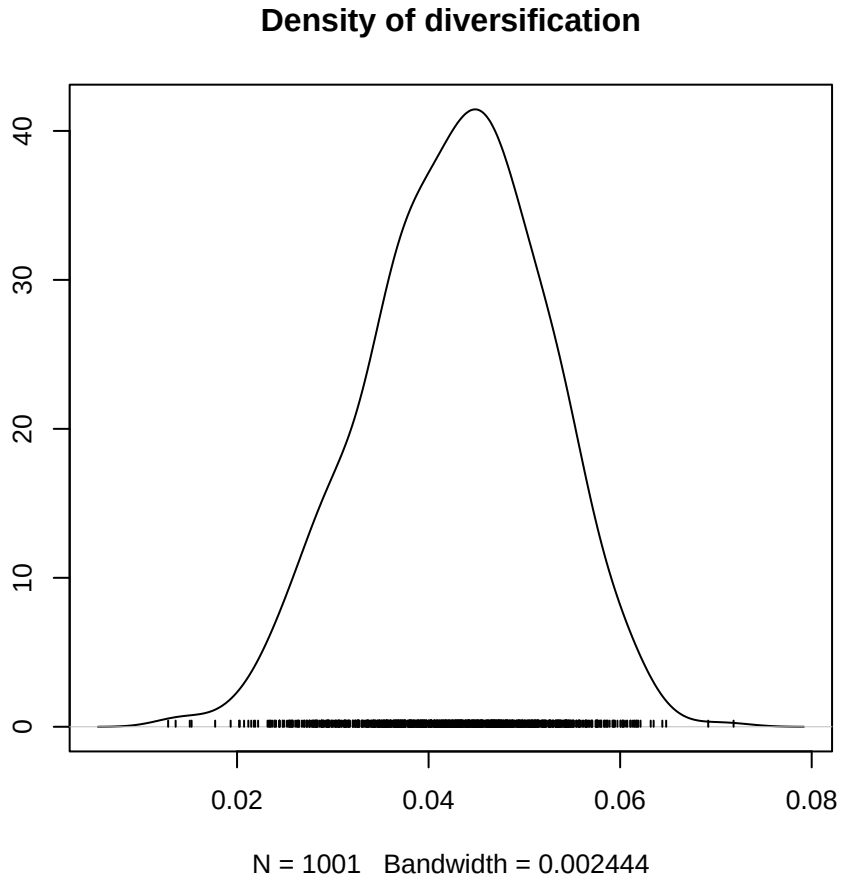
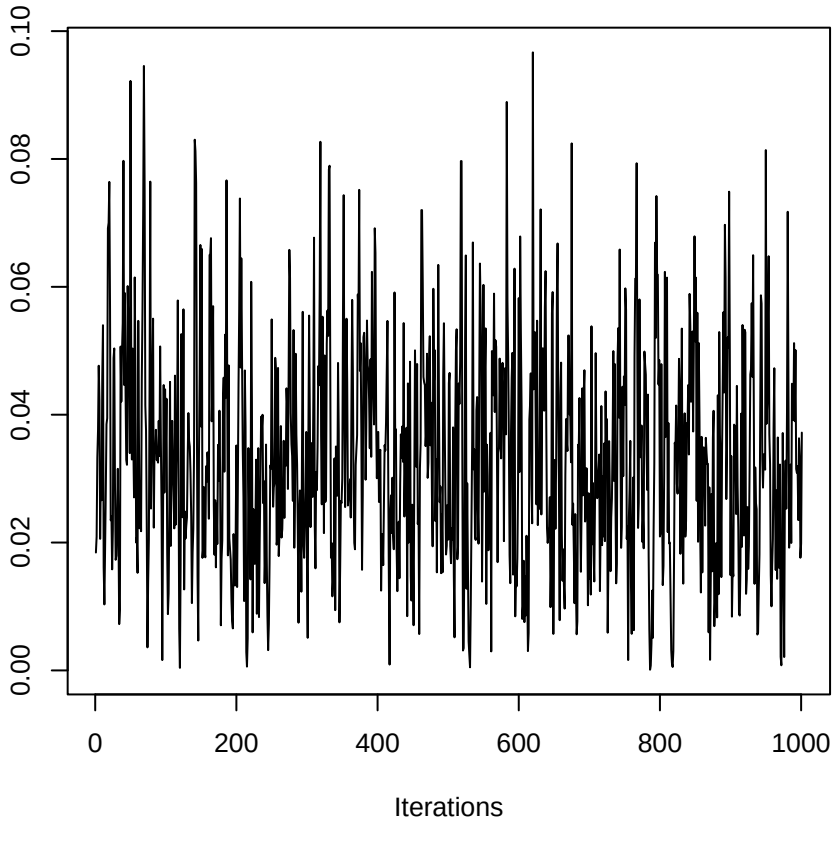
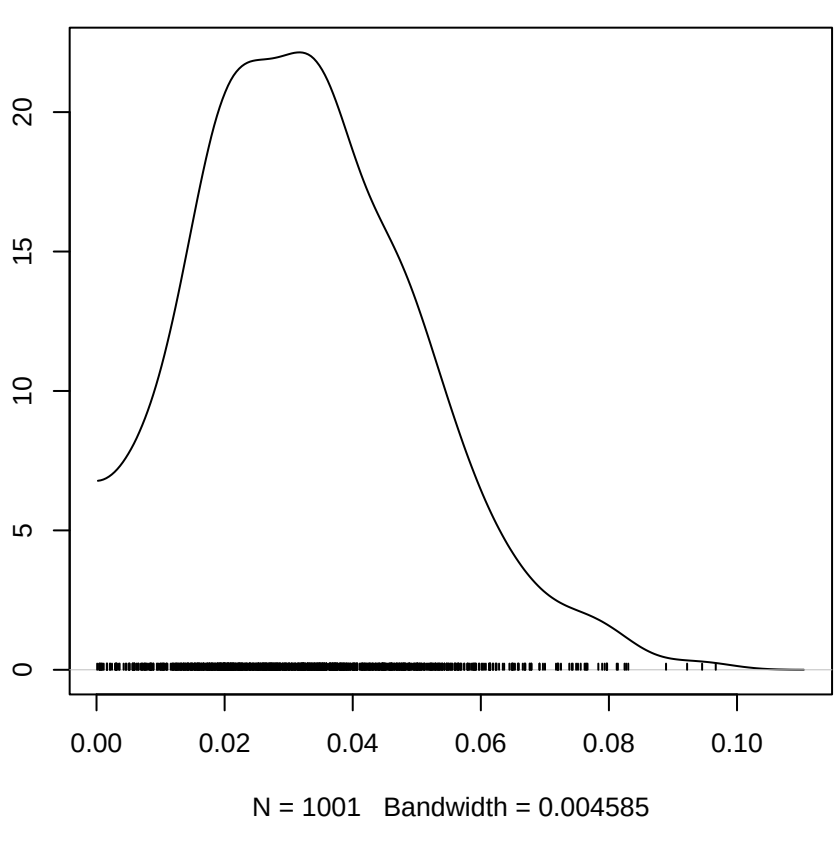

Trace of diversification
0.02
0.03
0.04
0.05
0.06
0.07
0
200
400
600
800
1000
Iterations


Density of diversification
0
10
20
30
40
0.02
0.04
0.06
0.08
N = 1001 Bandwidth = 0.002444


Trace of turnover
0.00
0.02
0.04
0.06
0.08
0.10
0
200
400
600
800
1000
Iterations


Density of turnover
0
5
10
15
20
0.00
0.02
0.04
0.06
0.08
0.10
N = 1001 Bandwidth = 0.004585