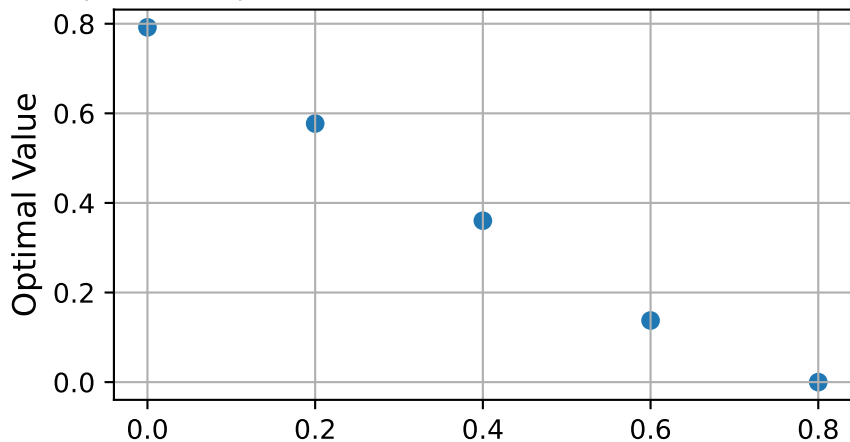
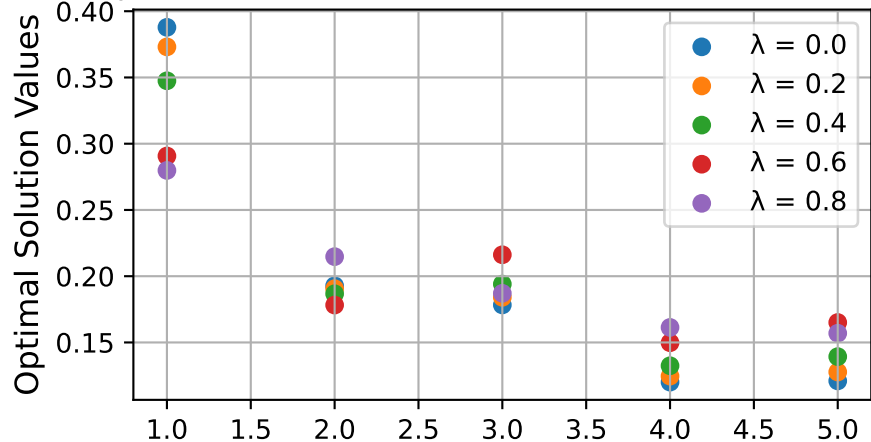


# Elliptical Uncertainty Set

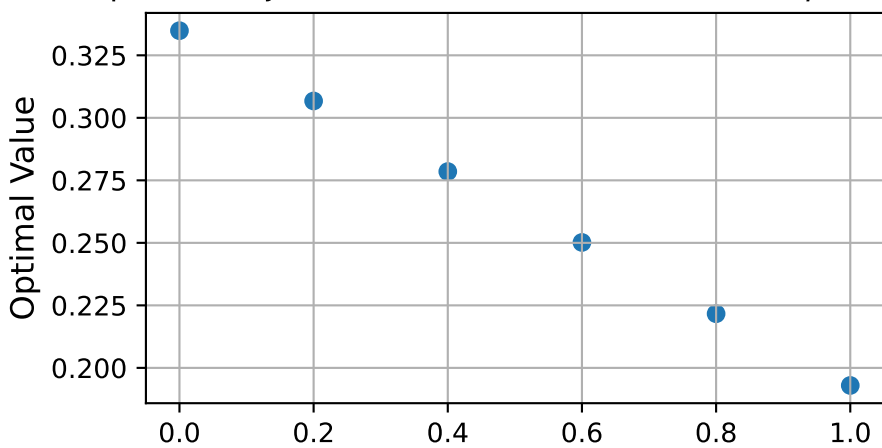
## Optimal Object Function Values for Different $\lambda$ Values



## Optimal Portfolio Allocation $w$ for Different $\lambda$ Values



## Optimal Object Function Values for Different $\beta$ Values



## Optimal Portfolio Allocation $w$ for Different $\beta$ Values

