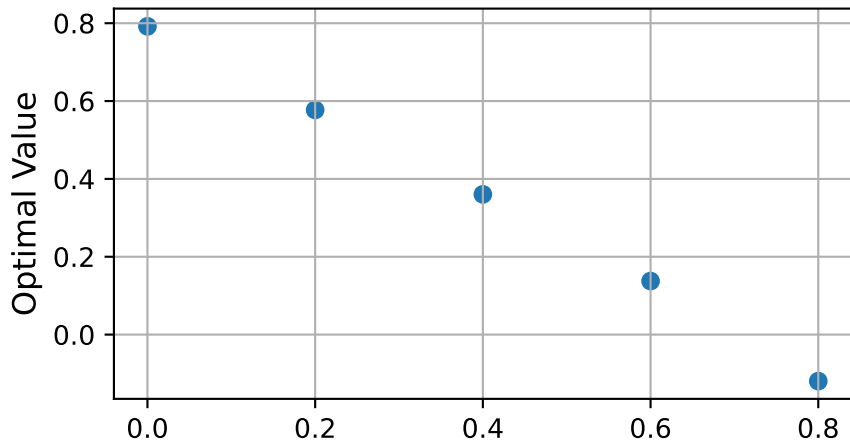
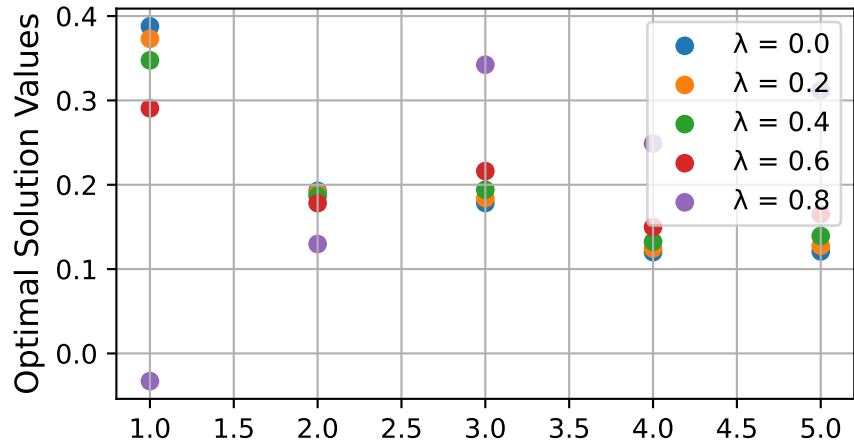


Elliptical Uncertainty Set

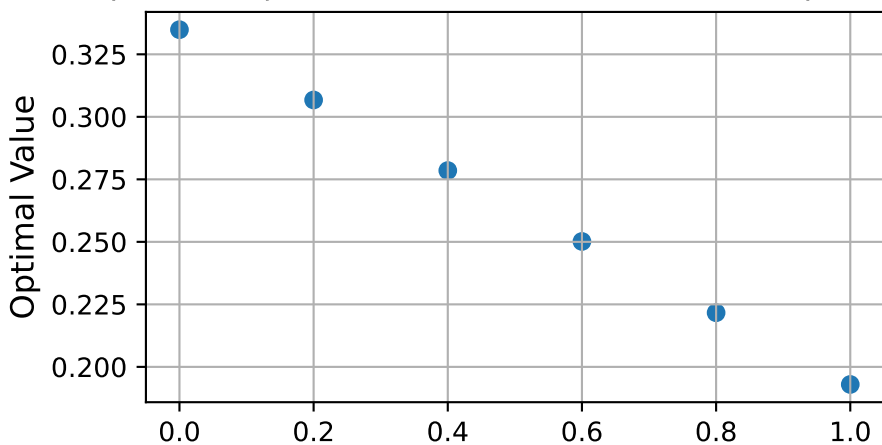
Optimal Object Function Values for Different λ Values



Optimal Portfolio Allocation w for Different λ Values



Optimal Object Function Values for Different β Values



Optimal Portfolio Allocation w for Different β Values

