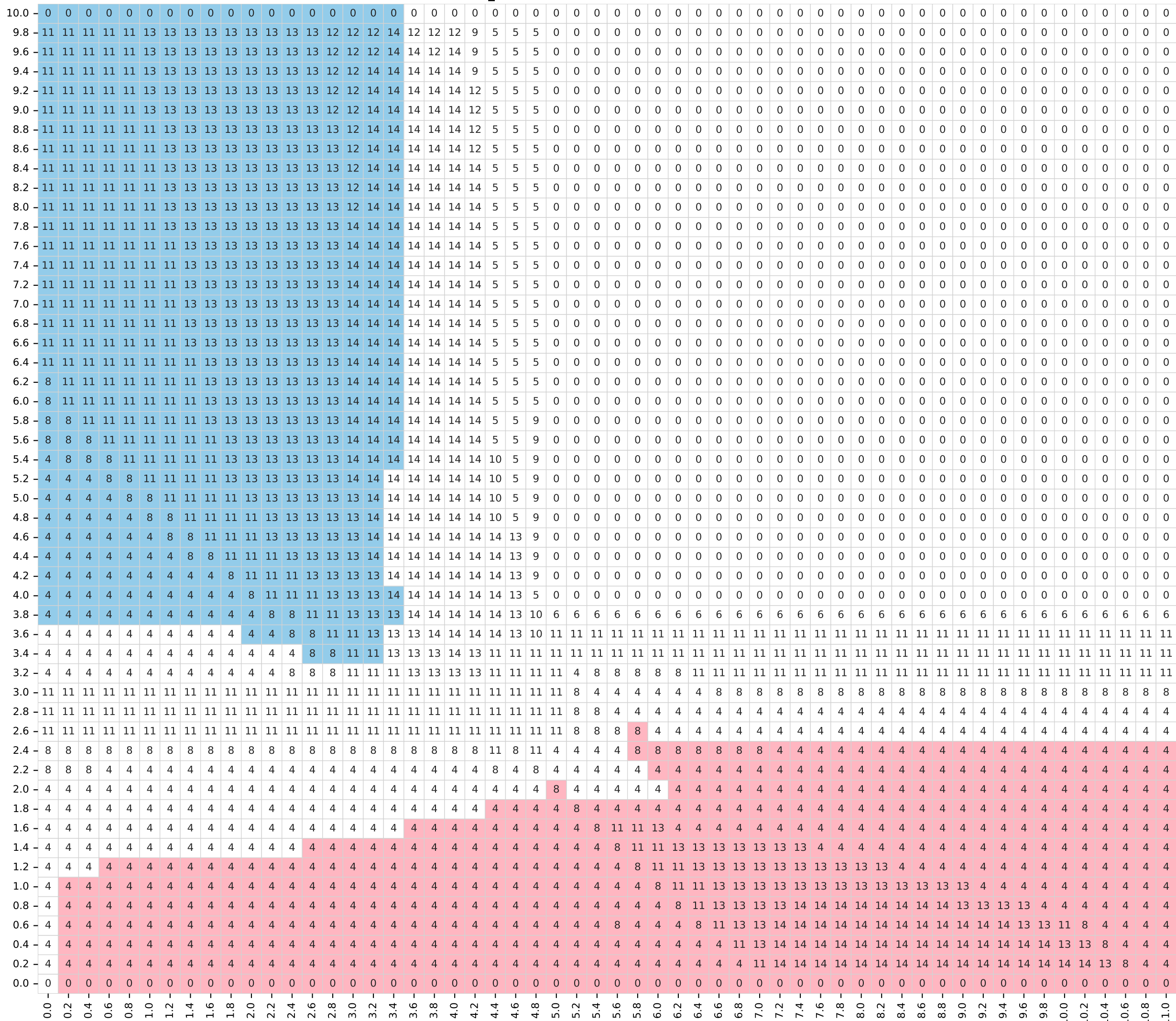


Optimal investment α_2^* for the longer-term goal ($t = 0.8, \rho = -0.9$)



Wealth for the shorter-term goal (x_1)