

The optimal objective value and optimal solution for each value of gamma:

gamma	Exp.Return*	x1*	x2*	x3*	x4*
0.02	0.4281	-3.8674	1.6616	3.3384	-0.1326
0.04	0.4376	-4.0000	1.6480	3.3520	0.0000
0.06	0.4390	-4.0000	1.4154	3.5846	0.0000
0.08	0.4404	-4.0000	1.1828	3.8172	0.0000

