

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

gamma	Exp.Return*	x1*	x2*	x3*	x4*
0.02	0.23669	-1.02128	-0.0	5.0	-2.97872
0.04	0.25176	-1.23404	-0.0	5.0	-2.76596
0.06	0.26682	-1.44681	-0.0	5.0	-2.55319
0.08	0.28189	-1.65957	-0.0	5.0	-2.34043

