FPR for empirical mean-variance model													
AR1 -	0.996	0.784	0.991	0.836	0.995	1.000	0.013	0.841	0.011	0.841		1.0	
AR2 -	0.887	0.497	0.415	0.753	1.000	0.715	0.091	0.114	0.151	1.000			
AR3 -	0.390	0.986	0.962	0.977	0.990	0.259	0.016	0.090	0.099	0.339			
AR4 -	0.850	0.804	0.846	0.733	0.845	0.999	0.411	0.872	0.392	0.873		- 0.8	
VR -	0.423	0.003	0.082	0.001	0.078	0.642	0.002	0.032	0.002	0.009			
CR1 -	0.909	0.459	0.490	0.086	0.462	0.893	0.110	0.168	0.110	0.168			
CR2 -	0.812	0.919	0.456	0.985	0.990	0.943	0.001	0.027	0.000	0.023		- 0.6	
CR3 -		0.822	0.416	0.841	0.761		0.048	0.082	0.033	0.154			
CR4 -	0.618	0.225	0.994	0.169	0.992	0.685	0.053	0.992	0.046	0.988			
CR5 -	0.697	0.165	0.446	0.170	0.434	0.884	0.035	0.404	0.035	0.405		- 0.4	
CR6 -		0.702	0.755	0.653	0.715		0.698	0.706	0.561	0.697			
CR7 -	0.779	0.632	0.998	0.995	0.996	1.000	0.994	0.997	0.993	0.994			
CR8 -	0.987	0.270	0.455	0.413	0.784	1.000	0.040	0.131	0.040	0.130		- 0.2	
CR9 -	0.324	0.801	0.928	0.641	0.898	0.458	0.133	0.274	0.153	0.274			
CR10 -	0.707	1.000	1.000	1.000	1.000	0.991	0.992	1.000	0.992	1.000			
CR11 -		1.000	1.000	1.000	1.000	1.000	0.997	1.000	0.997	1.000			
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