FPR for empirical mean-variance model													
AR1 -	0.999	0.998	0.998	0.999	1.000	1.000	0.974	0.992	0.942	1.000			
AR2 -	0.962	1.000	0.999	0.999	1.000	0.715	1.000	1.000	1.000	1.000			
AR3 -	0.986	0.998	0.998	0.991	0.990	0.991	0.989	0.990	0.988	0.989			
AR4 -	0.990	0.868	0.935	0.838	0.920	1.000	0.600	0.909	0.539	0.906		- 0.8	8
VR -	0.990	1.000	1.000	1.000	1.000	0.642	1.000	1.000	1.000	0.999			
CR1 -	0.983	0.999	0.999	0.999	0.999	0.983	0.999	0.999	0.999	0.999			
CR2 -	0.973	0.995	0.998	0.998	0.999	1.000	0.325	0.617	0.914	0.990		- 0.6	6
CR3 -		1.000	1.000	1.000	1.000		1.000	1.000	1.000	1.000			
CR4 -	0.989	0.994	0.996	1.000	1.000	0.989	0.994	0.995	1.000	0.999			
CR5 -	0.855	0.704	0.918	0.660	0.921	0.941	0.567	0.874	0.567	0.874		- 0.4	4
CR6 -		0.999	1.000	1.000	1.000		0.998	0.998	1.000	1.000			
CR7 -	1.000	0.995	0.998	0.995	0.998	1.000	0.994	0.997	0.993	0.997			
CR8 -	0.987	0.992	0.987	0.929	0.897	1.000	0.635	0.535	0.635	0.535		- 0.2	2
CR9 -	1.000	0.999	1.000	0.999	0.999	1.000	0.999	1.000	0.999	0.999			
CR10 -	0.982	1.000	1.000	1.000	1.000	0.997	0.997	1.000	0.997	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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