	TPR for empirical mean-variance model												
AR1 -	0.999	0.999	0.996	1.000	1.000	1.000	0.986	0.992	0.975	1.000		1.	Ü
AR2 -	0.997	1.000	1.000	0.999	1.000	0.840	1.000	1.000	1.000	1.000			
AR3 -	0.948	0.998	0.997	0.996	0.993	0.951	0.990	0.991	0.994	0.990			
AR4 -	0.992	0.926	0.950	0.901	0.938	0.979	0.809	0.917	0.776	0.914		- 0.8	8
VR -	0.993	1.000	1.000	1.000	0.999	0.741	1.000	1.000	1.000	1.000			
CR1 -	0.980	0.999	0.999	0.999	0.999	0.968	0.999	0.999	0.999	0.999			
CR2 -	0.995	0.994	0.995	0.998	0.998	1.000	0.300	0.567	0.921	0.987		- 0.0	6
CR3 -		1.000	1.000	1.000	1.000		1.000	1.000	1.000	1.000			
CR4 -	0.997	0.993	0.994	1.000	1.000	1.000	0.993	0.993	0.999	0.997			
CR5 -	0.916	0.856	0.959	0.815	0.966	0.987	0.749	0.904	0.749	0.904		- 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	0.999	0.995	0.999	1.000	0.995	0.999	0.994	0.997			
CR8 -	0.993	0.994	0.993	0.946	0.890	1.000	0.741	0.536	0.741	0.536		- 0.3	2
CR9 -	1.000	0.999	0.999	0.999	1.000	1.000	0.999	0.999	0.999	1.000			_
CR10 -	0.984	1.000	1.000	1.000	1.000	0.985	0.995	1.000	0.995	1.000			
CR11 -	0.989	1.000	1.000	1.000	1.000	1.000	0.995	1.000	0.995	1.000			•
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