Optimum vs Month Index sample_mdp_D_months=6_10 ledoit-wolf_mdp_D_months=6_10 RIE mdp D months=6 10 sample_mdp_D_months=6_50 ledoit-wolf_mdp_D_months=6_50 RIE_mdp_D_months=6_50 sample_mdp_D_months=6_100 ledoit-wolf_mdp_D_months=6_100 RIE_mdp_D_months=6_100 sample_mdp_D_months=6_150 ledoit-wolf_mdp_D_months=6_150 RIE_mdp_D_months=6_150 sample_mdp_D_months=6_200 ledoit-wolf_mdp_D_months=6_200 RIE_mdp_D_months=6_200 50 100 150 200 Month Index