Optimum vs Month Index sample mdp_D months=6 10 ledoit-wolf mdp_D months=6 10 RIE Optimum 4 mdp_D months=6 10 sample mdp_D months=6 50 ledoit-wolf mdp_D months=6 50 RIE mdp_D months=6 100 150 50 200 50 Month Index sample mdn D