Optimum vs Month Index ledoit-wolf 20.0 mdp_D days=1 150 17.5 ledoit-wolf mdp_D 15.0 days=10 150 ledoit-wolf 12.5 -0.01 10.0 mdp_D days=20 150 ledoit-wolf mdp_D days=30 150 7.5 ledoit-wolf 5.0 mdp_D days=60 150 2.5 ledoit-wolf mdp_D 0.0 days=100 150 75 25 125 150 100 50 **17**5 Month Index ledoit-wolf mdp_D days=180 150 ledoit-wolf mdp_D days=200 150