Optimum vs Month Index sample_gmvp_months=6_10 0.0007 ledoit-wolf gmvp months=6 10 RIE_gmvp_months=6_10 0.0006 sample gmvp months=6 50 ledoit-wolf_gmvp_months=6_50 RIE_gmvp_months=6_50 0.0005 sample_gmvp_months=6_100 Optimum 0.0004 ledoit-wolf_gmvp_months=6_100 RIE_gmvp_months=6_100 sample_gmvp_months=6_150 ledoit-wolf_gmvp_months=6_150 0.0003 RIE_gmvp_months=6_150 sample_gmvp_months=6_200 0.0002 ledoit-wolf_gmvp_months=6_200 RIE_gmvp_months=6_200 0.0001 0.0000 50 100 150 200 Month Index