Optimum vs Month Index sample_mdp_D<DateOffset: months=6>_10 ledoit-wolf_mdp_D<DateOffset: months=6>_10 RIE_mdp_D<DateOffset: months=6>_10 sample_mdp_D<DateOffset: months=6>_50 ledoit-wolf_mdp_D<DateOffset: months=6>_50 RIE_mdp_D<DateOffset: months=6>_50 sample_mdp_D<DateOffset: months=6>_100 Optimum 4 ledoit-wolf_mdp_D<DateOffset: months=6>_100 RIE_mdp_D<DateOffset: months=6>_100 sample_mdp_D<DateOffset: months=6>_150 ledoit-wolf_mdp_D<DateOffset: months=6>_150 RIE_mdp_D<DateOffset: months=6>_150 sample_mdp_D<DateOffset: months=6>_200 ledoit-wolf_mdp_D<DateOffset: months=6>_200 RIE_mdp_D<DateOffset: months=6>_200

100

Month Index

50

150

200