Optimum vs Month Index ledoit-wolf_mdp_D_days=1_150 20.0 ledoit-wolf_mdp_D_days=10_150 ledoit-wolf_mdp_D_days=20_150 17.5 ledoit-wolf_mdp_D_days=30_150 ledoit-wolf_mdp_D_days=60_150 15.0 ledoit-wolf_mdp_D_days=100_150 ledoit-wolf_mdp_D_days=180_150 12.5 -muitd 10.0 ledoit-wolf_mdp_D_days=200_150 7.5 5.0 2.5 0.0 25 50 75 125 150 100 175 Month Index