Optimum vs Month Index

Legend:
- sample_gmvp<DateOffset: months=6>_10
- ledoit-wolf_gmvp<DateOffset: months=6>_10
- RIE_gmvp<DateOffset: months=6>_10
- sample_gmvp<DateOffset: months=6>_50
- ledoit-wolf_gmvp<DateOffset: months=6>_50
- RIE_gmvp<DateOffset: months=6>_50
- sample_gmvp<DateOffset: months=6>_100
- ledoit-wolf_gmvp<DateOffset: months=6>_100
- RIE_gmvp<DateOffset: months=6>_100
- sample_gmvp<DateOffset: months=6>_150
- ledoit-wolf_gmvp<DateOffset: months=6>_150
- RIE_gmvp<DateOffset: months=6>_150
- sample_gmvp<DateOffset: months=6>_200
- ledoit-wolf_gmvp<DateOffset: months=6>_200
- RIE_gmvp<DateOffset: months=6>_200

X-axis: Month Index
Y-axis: Optimum