Portfolio Value over Time 35000 SGLD Robust SGLD ($\eta_1 = 0.1, \eta_2 = 0.01$) Robust SGLD ($\eta_1 = 0.1, \eta_2 = 0.05$) Robust SGLD ($\eta_1 = 0.1$, $\eta_2 = 0.075$) Robust SGLD ($\eta_1 = 0.1, \eta_2 = 0.1$) 30000 Robust SGLD ($\eta_1 = 0.1, \eta_2 = 0.5$) Robust SGLD ($\eta_1 = 0.1, \eta_2 = 1.0$) 25000 20000 15000

