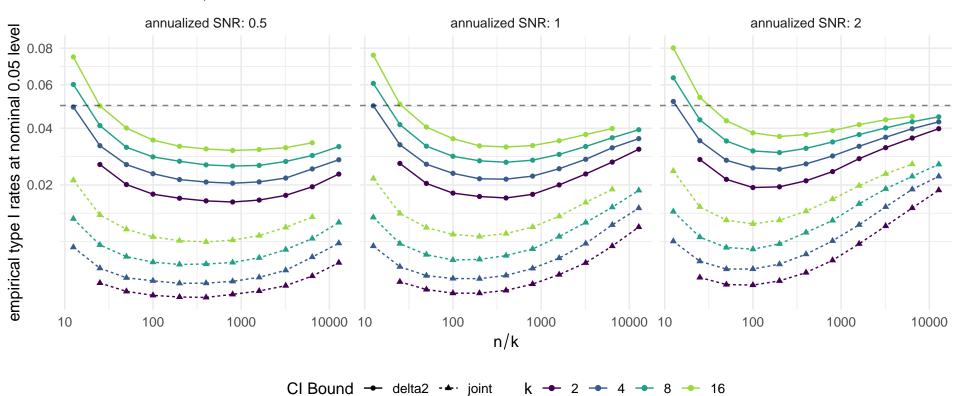Coverage of CIs on achieved SNR of the Markowitz portfolio
Gaussian returns, feasible CI

The y axis is in square root scale to show detail.