



Figure 1. Simulation results for our algorithm (labeled PFS), alongside the algorithm from Yu et al. (2017) (labeled DPP) and Yuan and Lamperski (2018) (labeled CLIP). We include a version of DPP where the constraint is tightened (labeled DPP-T), and show CLIP with both  $\beta = 1/2$  (CLIP-1/2) and  $\beta = 2/3$  (CLIP-2/3). The points indicate the average over 30 trials and the error bars and shading are  $\pm 1$  standard deviation.