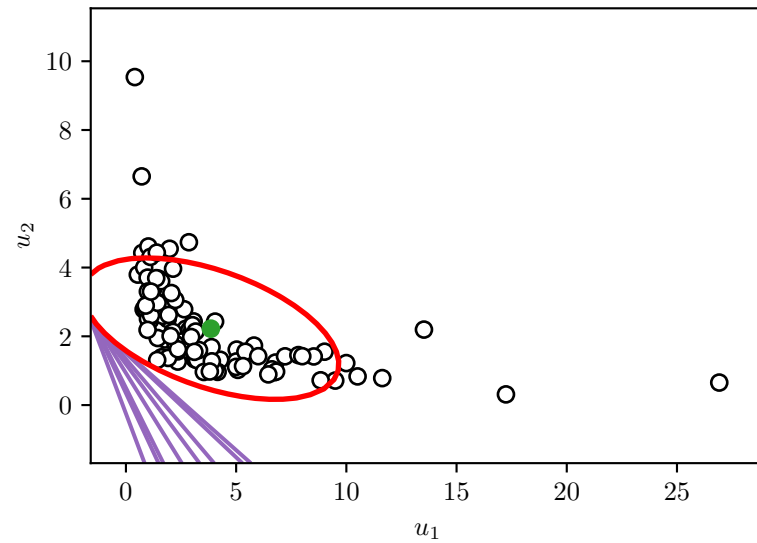
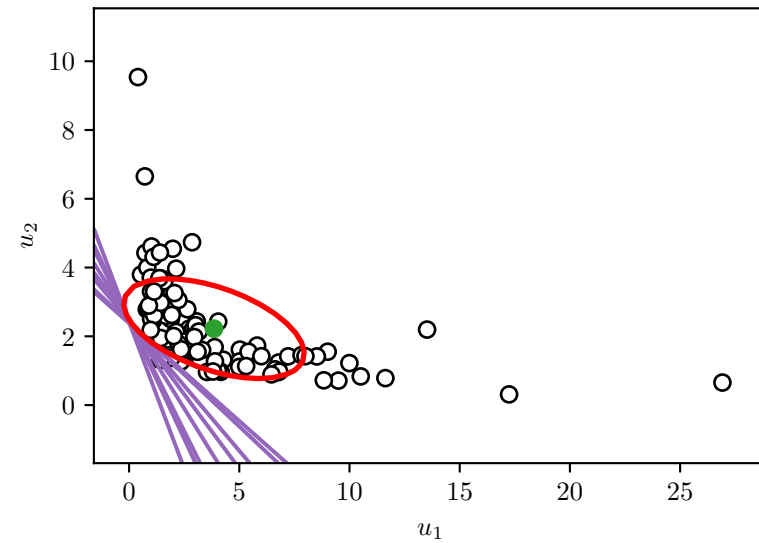


Mean-Variance set

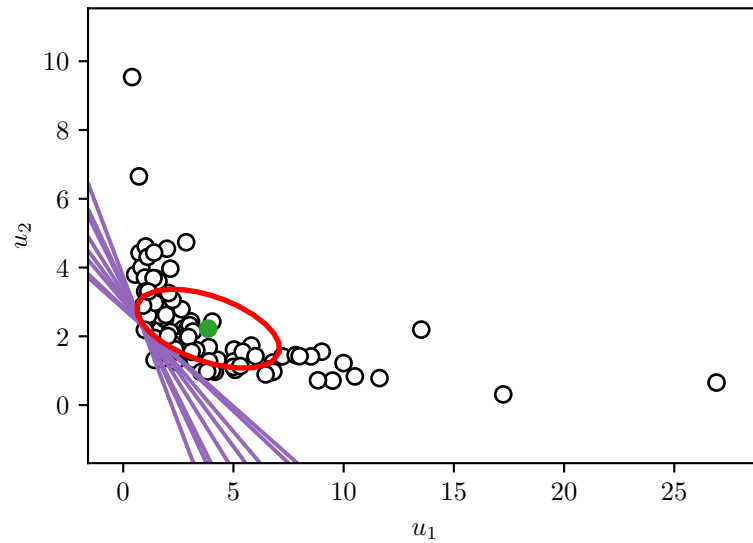
$$\hat{\eta} = 0.0$$



$$\hat{\eta} = 0.01$$



$$\hat{\eta} = 0.05$$



$$\hat{\eta} = 0.1$$

