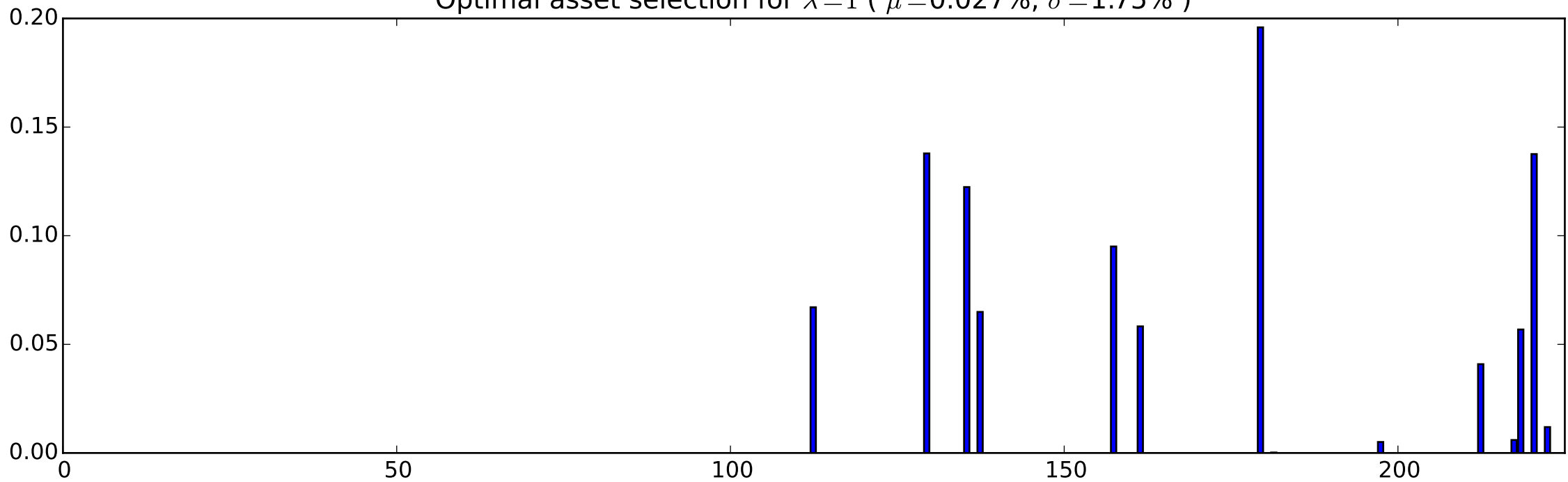


Optimal asset selection for $\lambda=1$ ($\mu=0.027\%$, $\sigma=1.75\%$)



Optimal asset selection for $\lambda=3 \times 10^{-2}$ ($\mu=0.342\%$, $\sigma=2.45\%$)

