

Figure 15 (a) $\rho = 0$

Deviated Area v.s. Portfolio λ

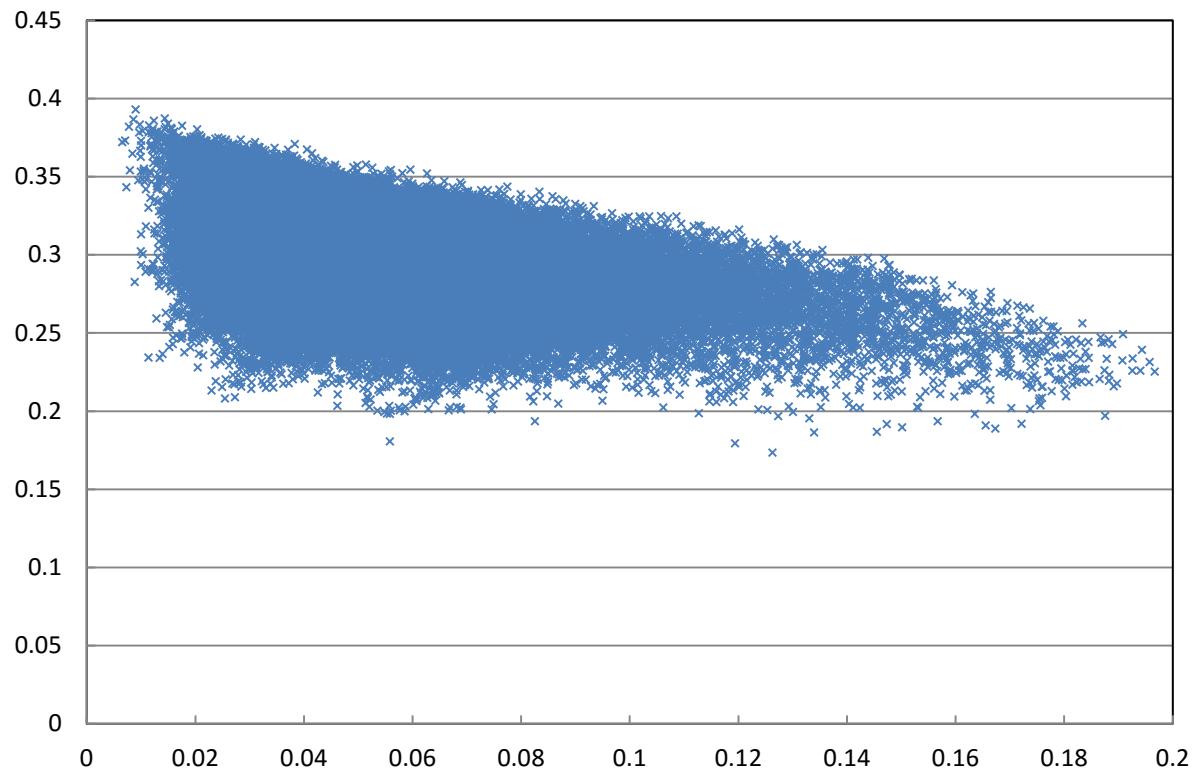


Figure 15 (b) $\rho = 0.5$

Deviated Area v.s. Portfolio λ

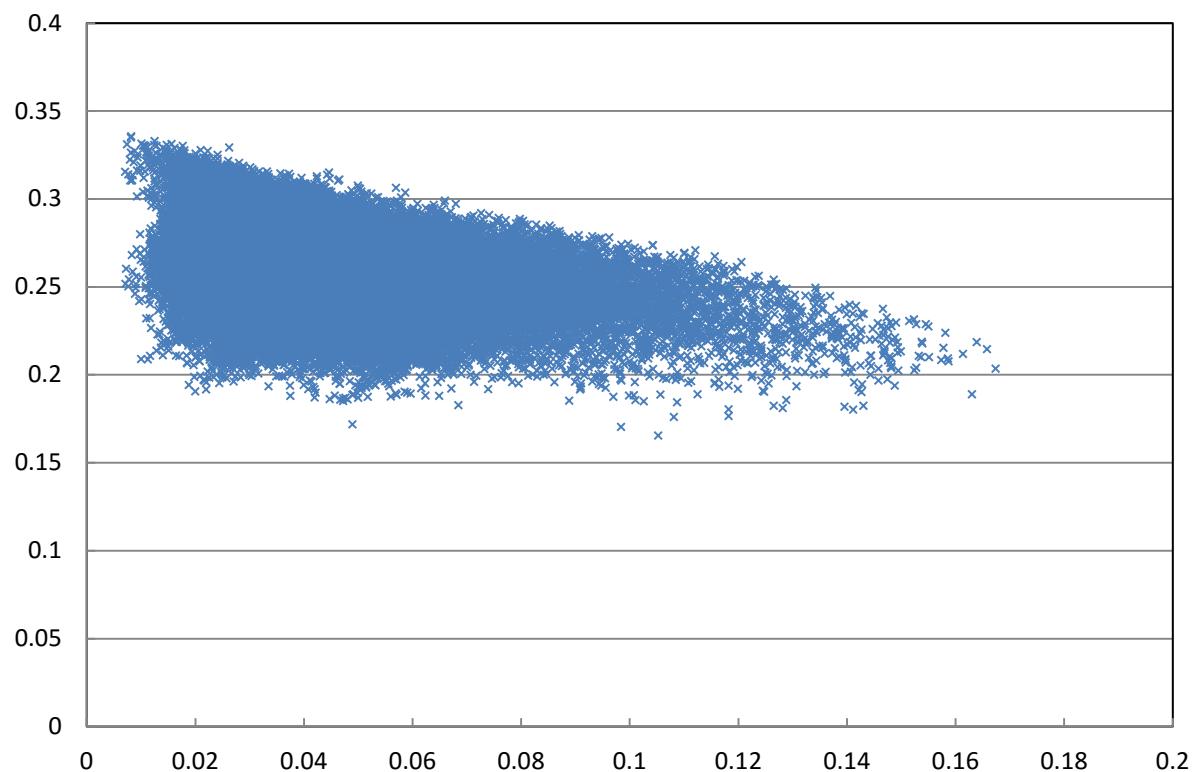


Figure 15 (c) $\rho = 0.8$

Deviated Area v.s. Portfolio λ

