

Figure 16 (a) $\rho = 0$

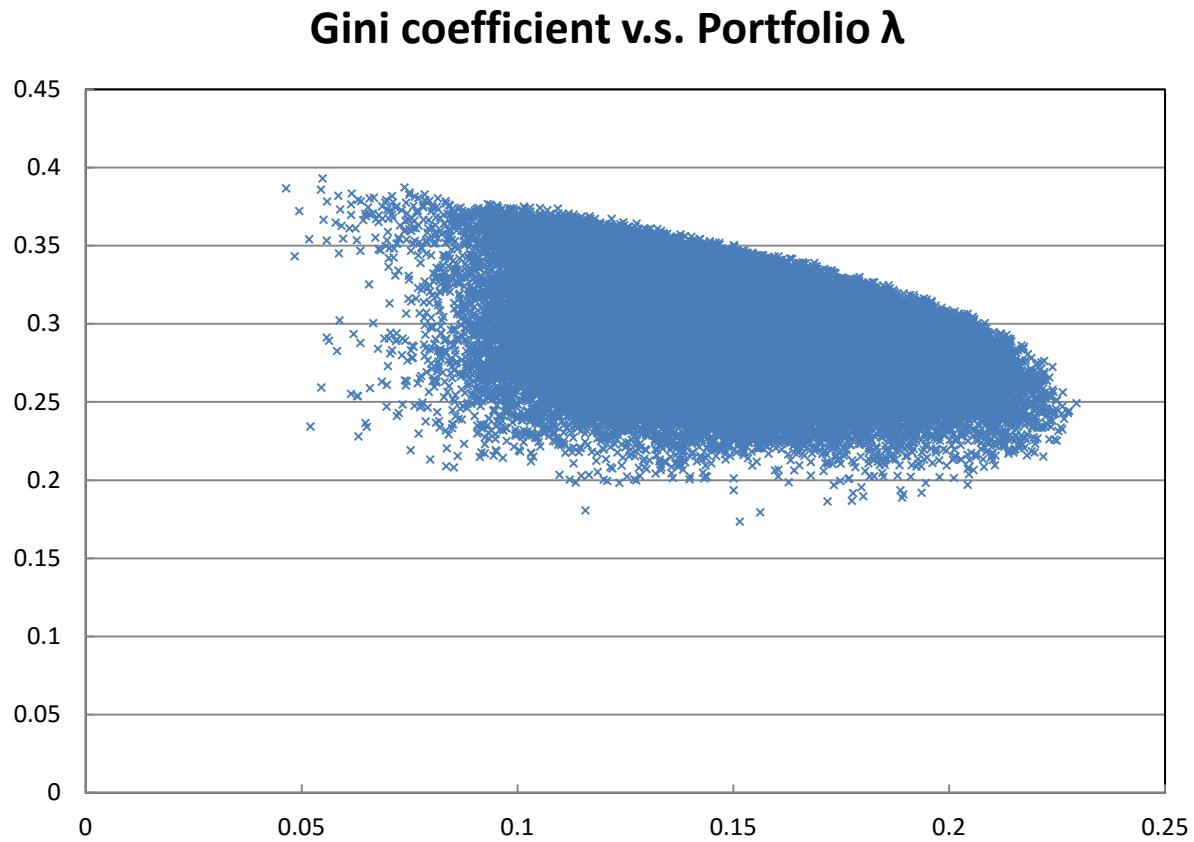


Figure 16 (b) $\rho = 0.5$

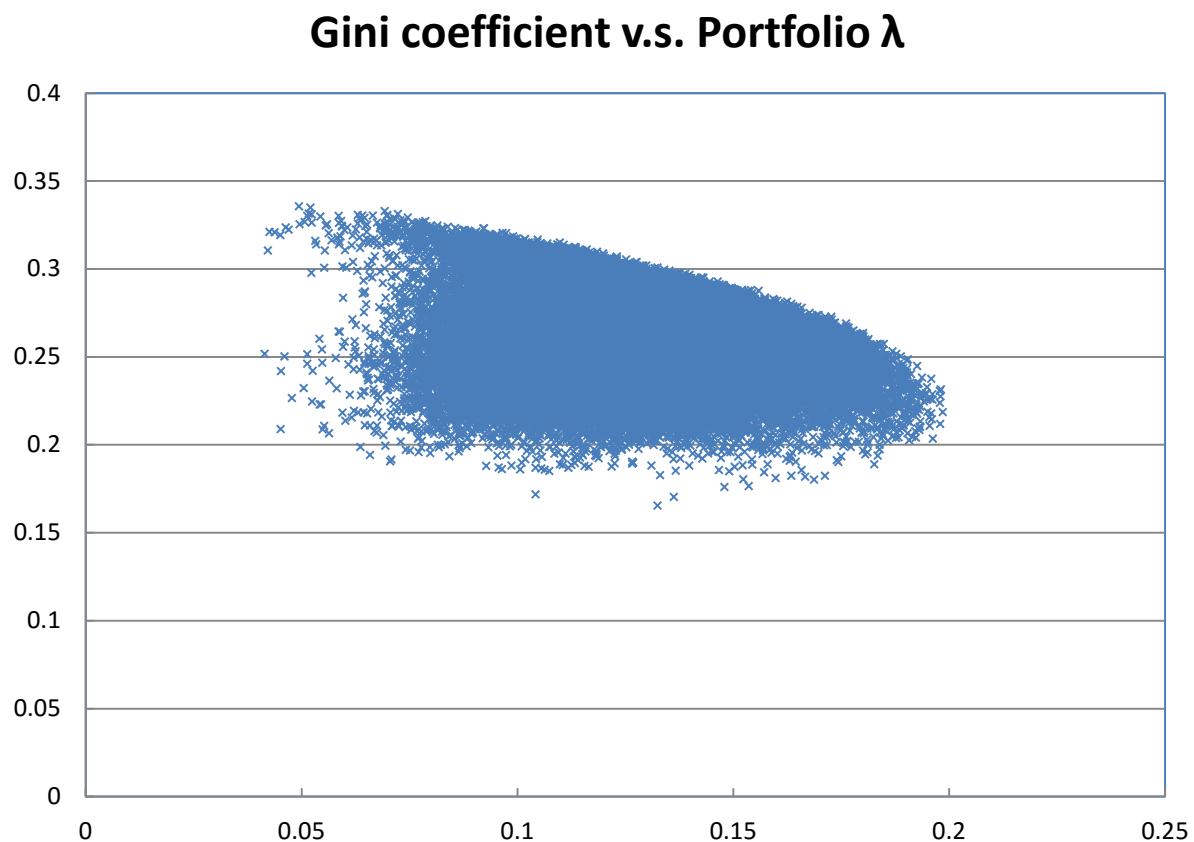


Figure 16 (c)

$\rho = 0.8$

Gini coefficient v.s. Portfolio λ

