

図 1 (a)

$\rho = 0$

HHI v.s. Portfolio λ

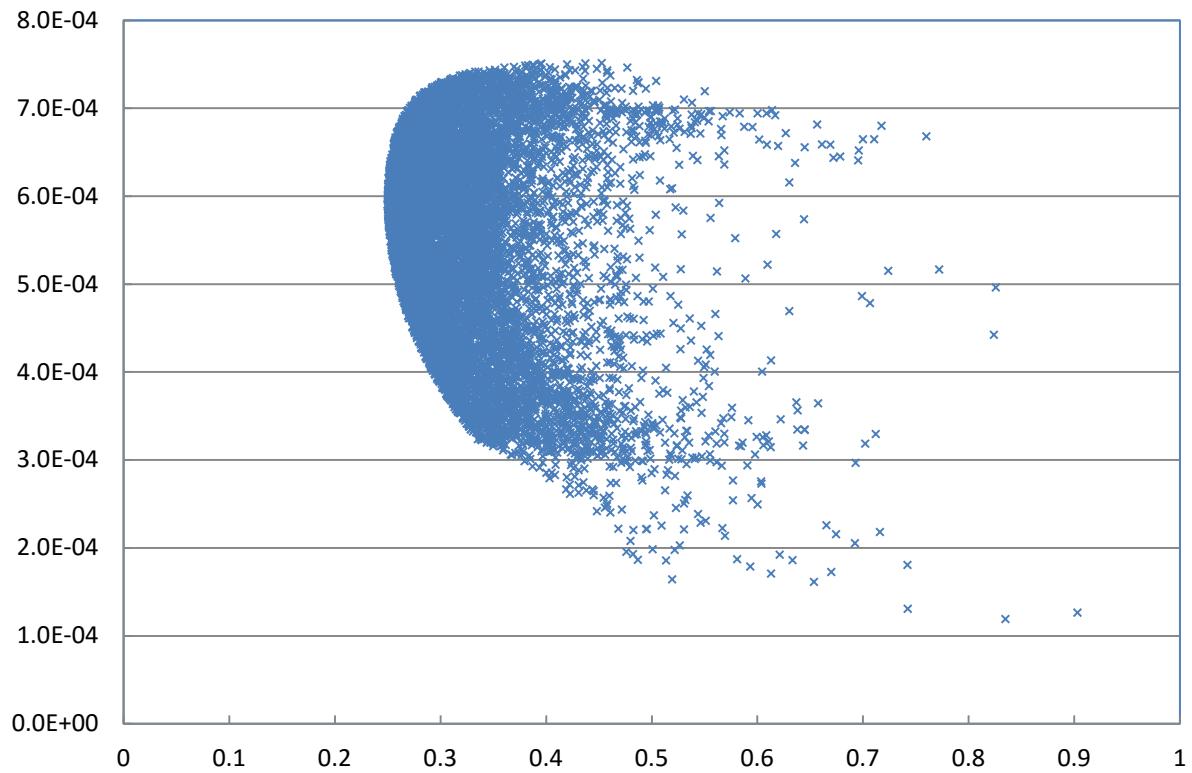


図 1 (b)

$\rho = 0.5$

HHI v.s. Portfolio λ

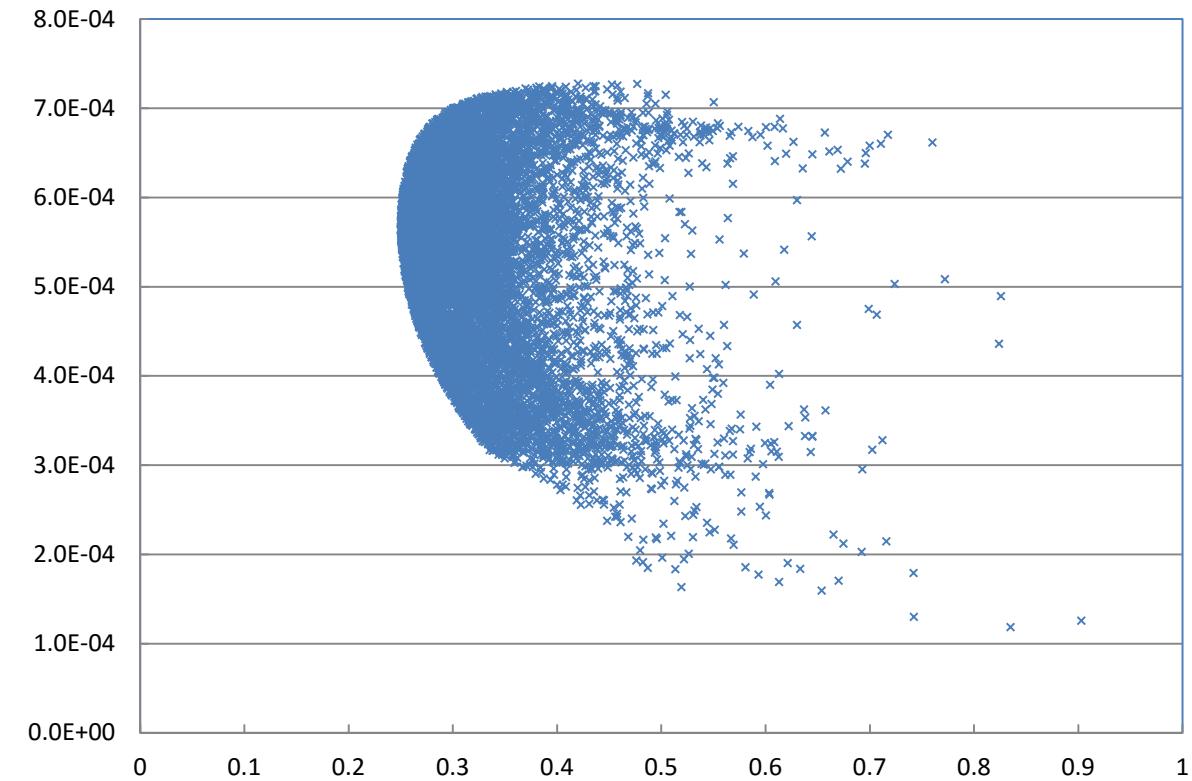


図 1 (c)

$\rho = 0.8$

HHI v.s. Portfolio λ

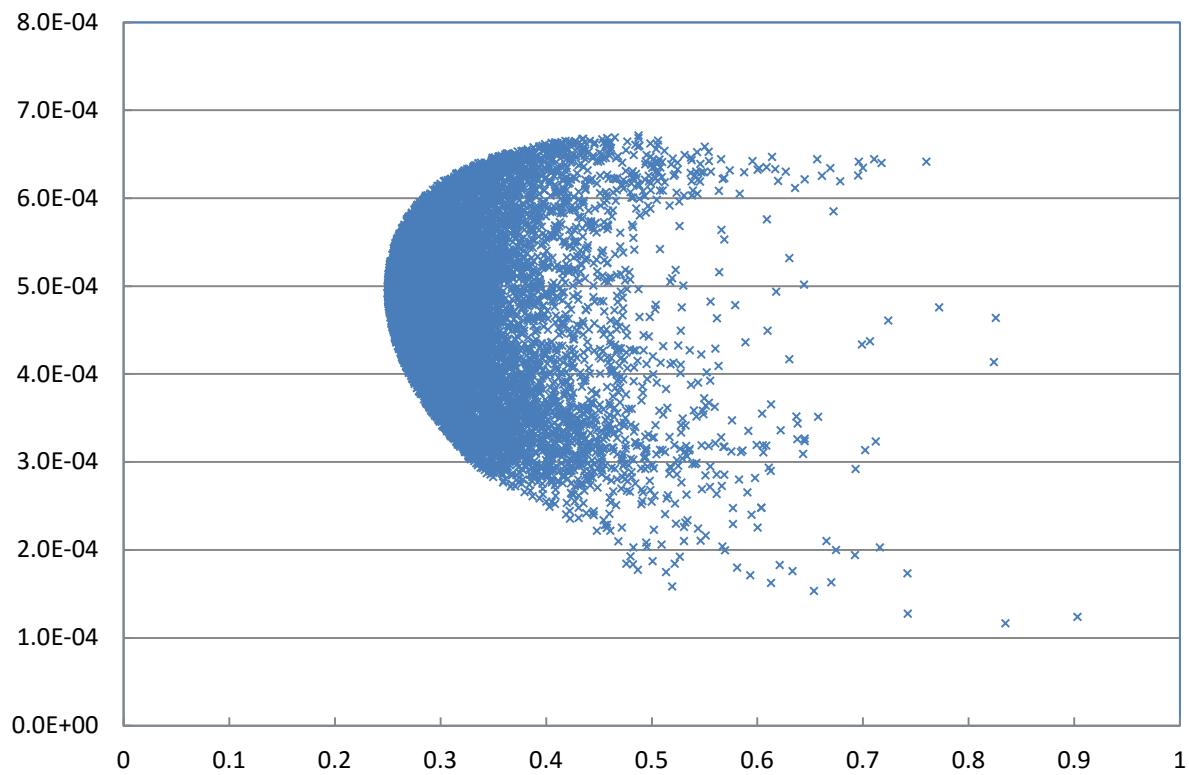


図 1 (d)

$\rho = 0.8$ Dのみ $\rho = -0.8$

HHI v.s. Portfolio λ

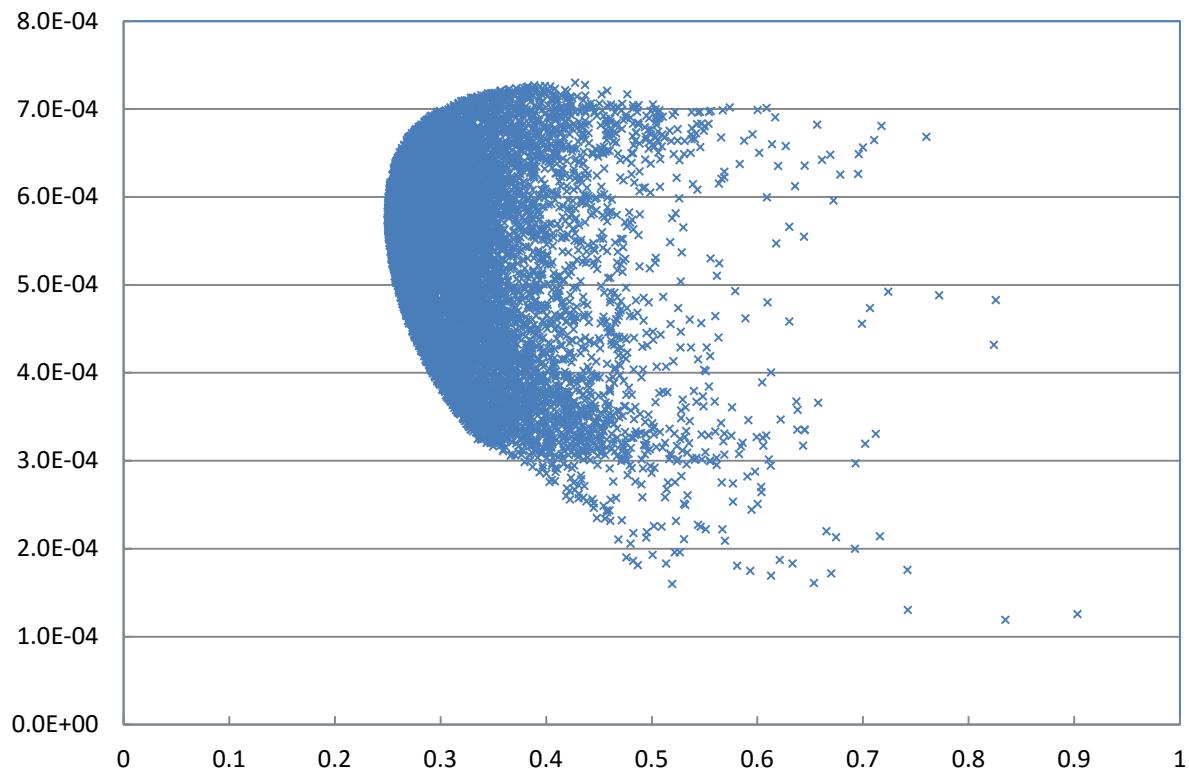


図 2 (a)

$\rho = 0$

HHI v.s. Total Risk

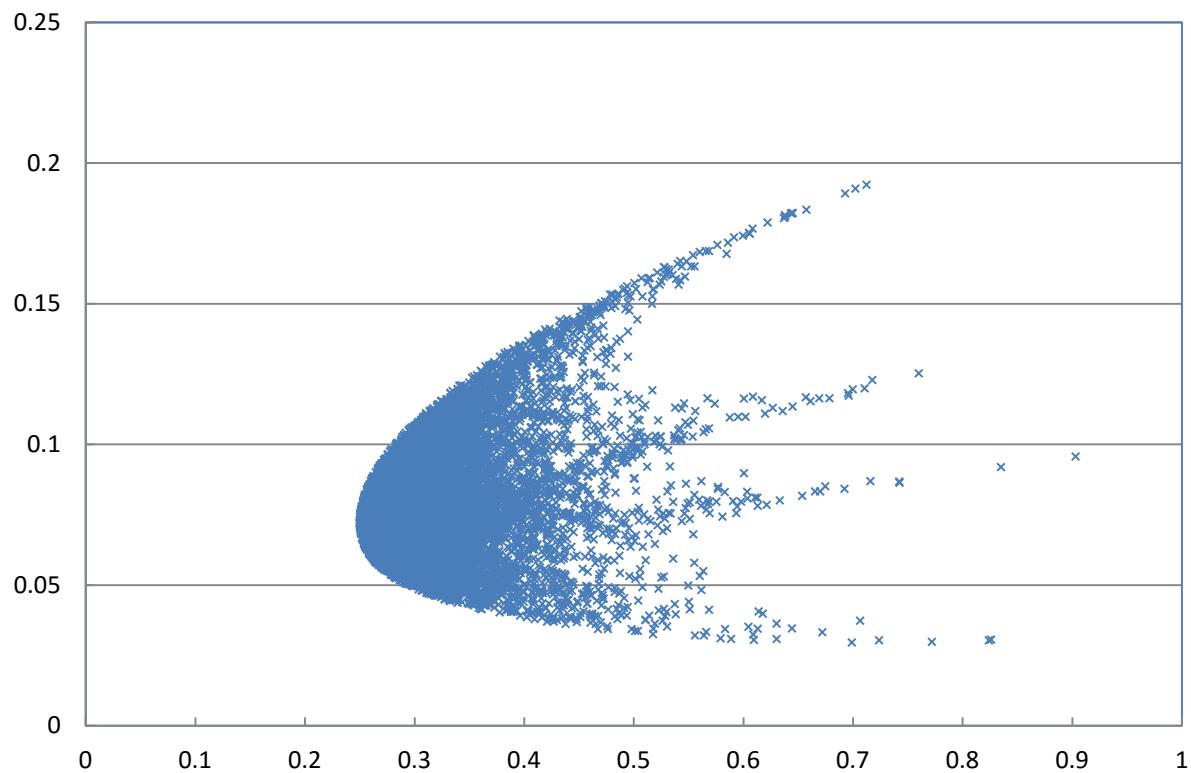


図 2 (b)

$\rho = 0.5$

HHI v.s. Total Risk

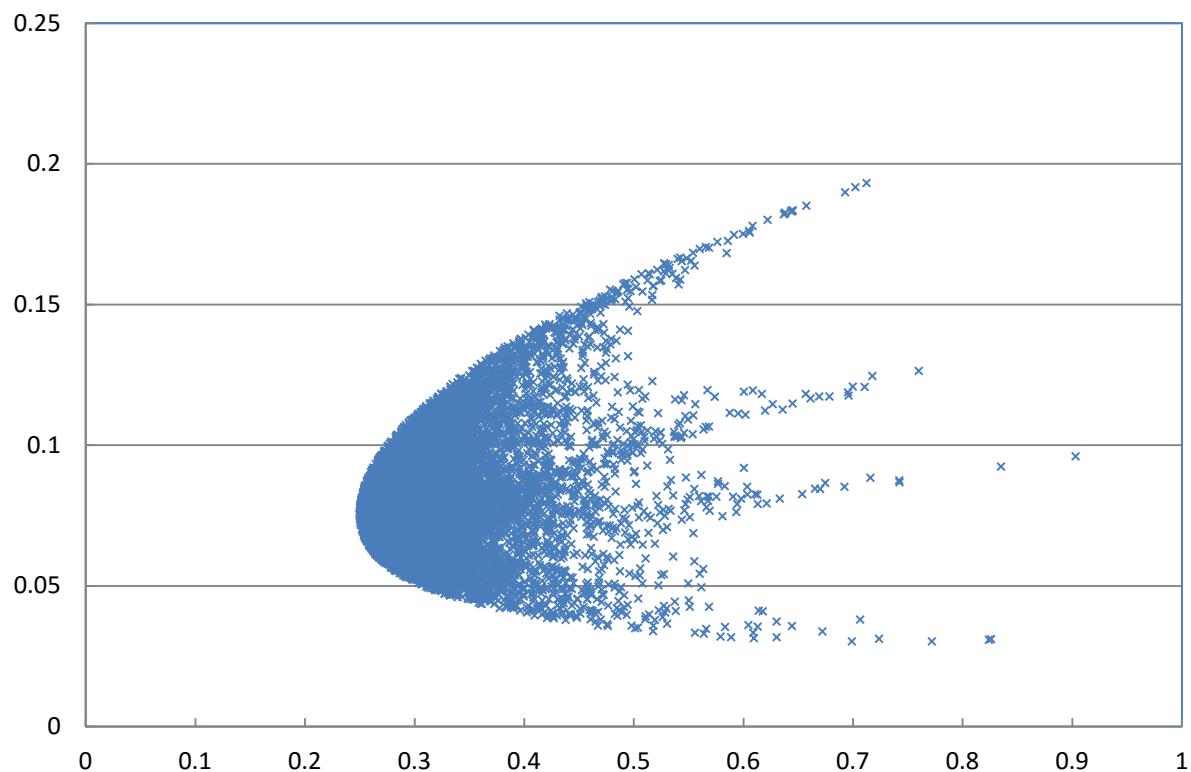


図 2 (c)

$\rho = 0.8$

HHI v.s. Total Risk

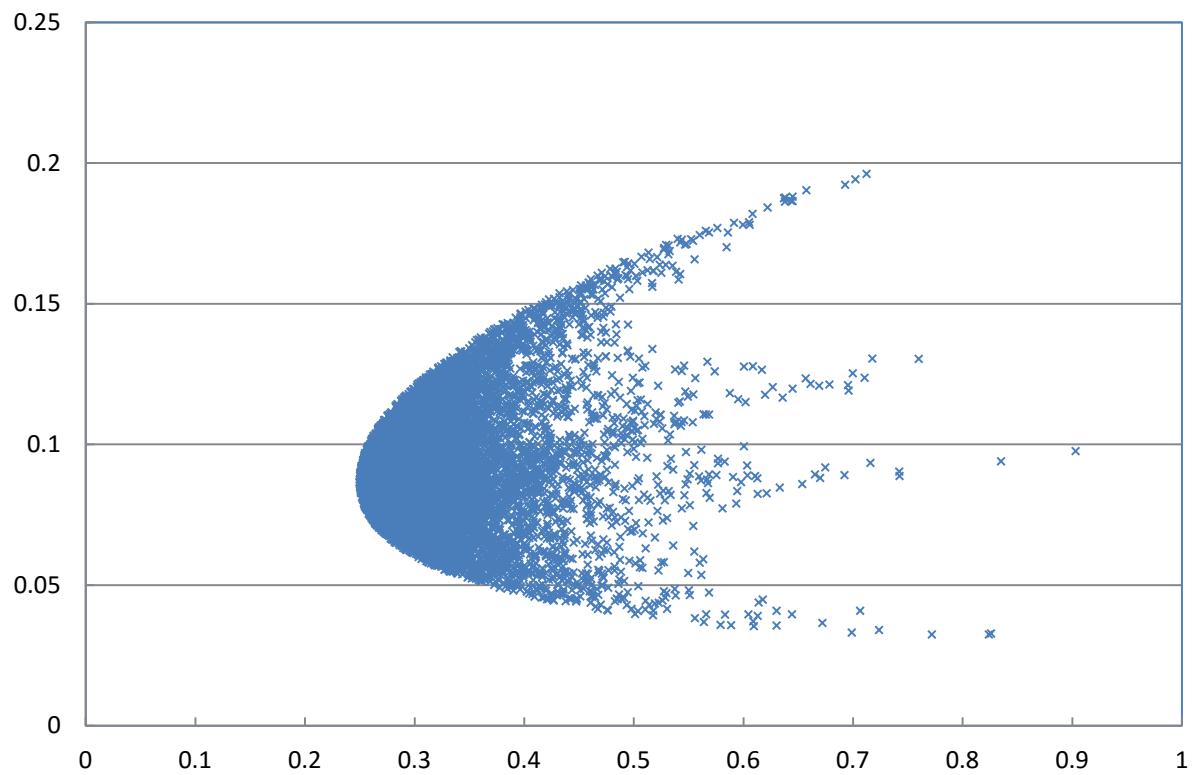


図 2 (d)

$\rho = 0.8$ Dのみ $\rho = -0.8$

HHI v.s. Total Risk

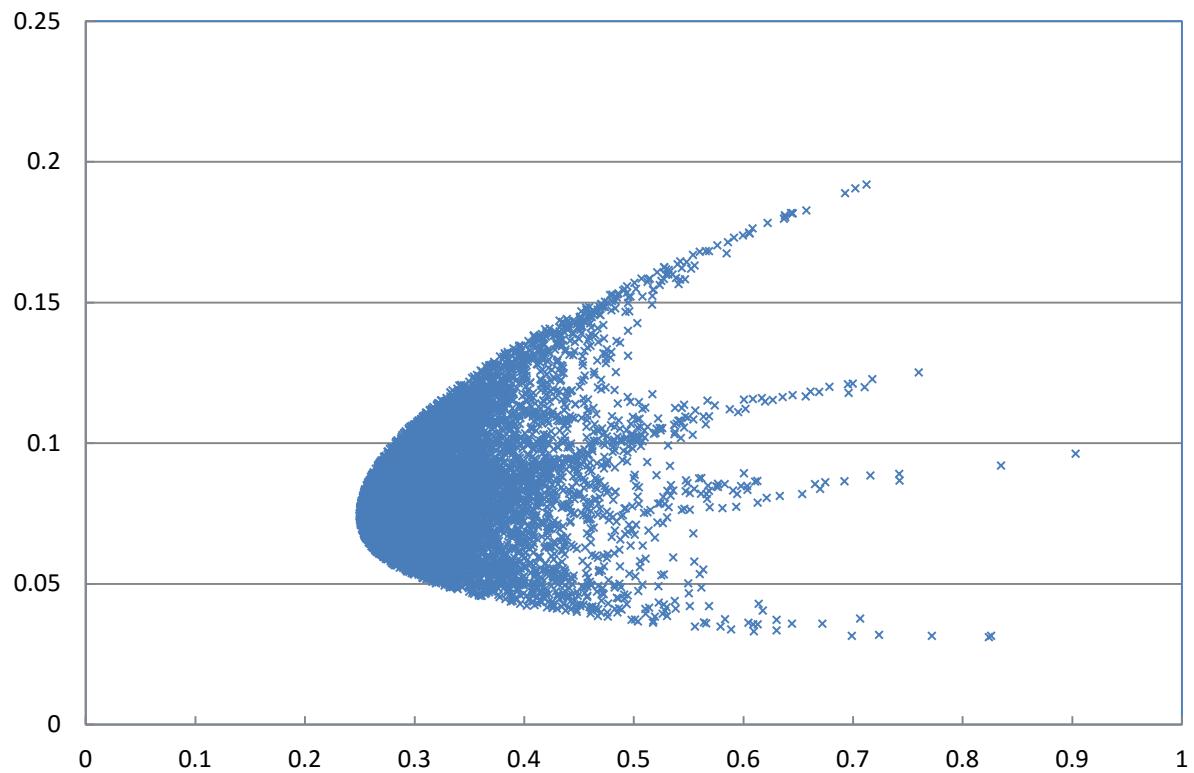


図 3 (a)

$\rho = 0$

Deviated Area v.s. Portfolio λ

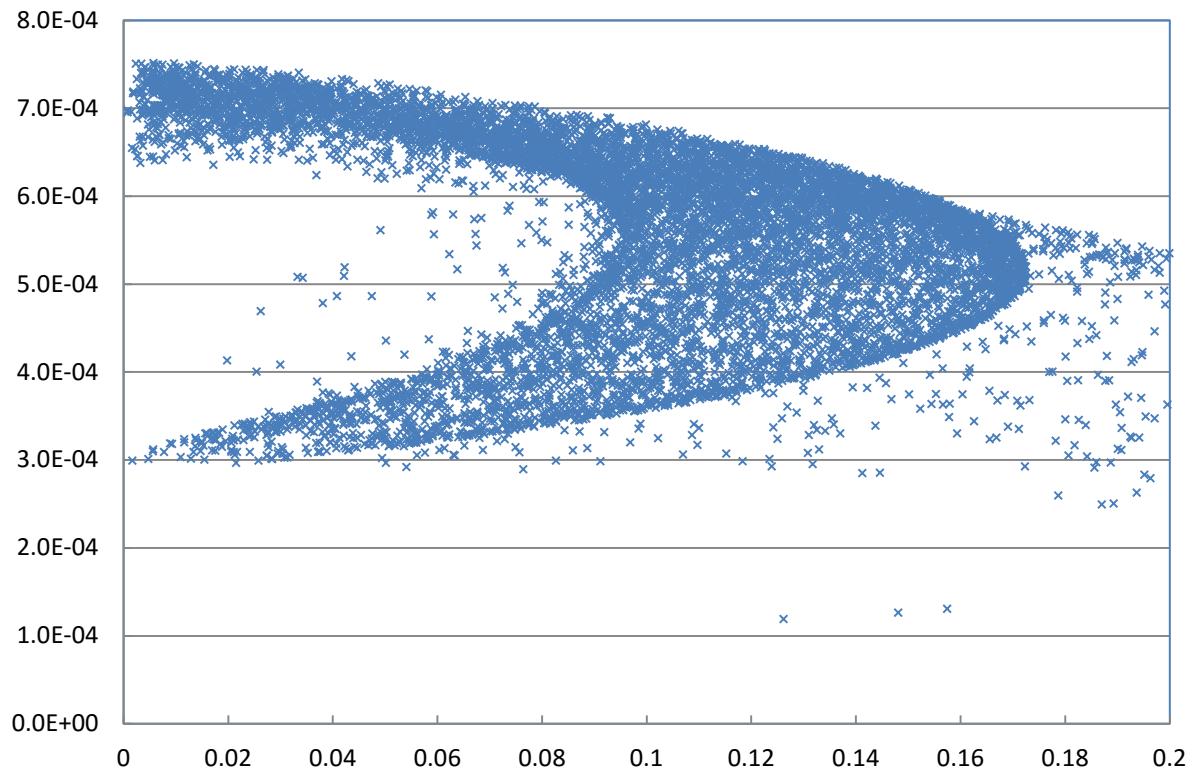


図 3 (b)

$\rho = 0.5$

Deviated Area v.s. Portfolio λ

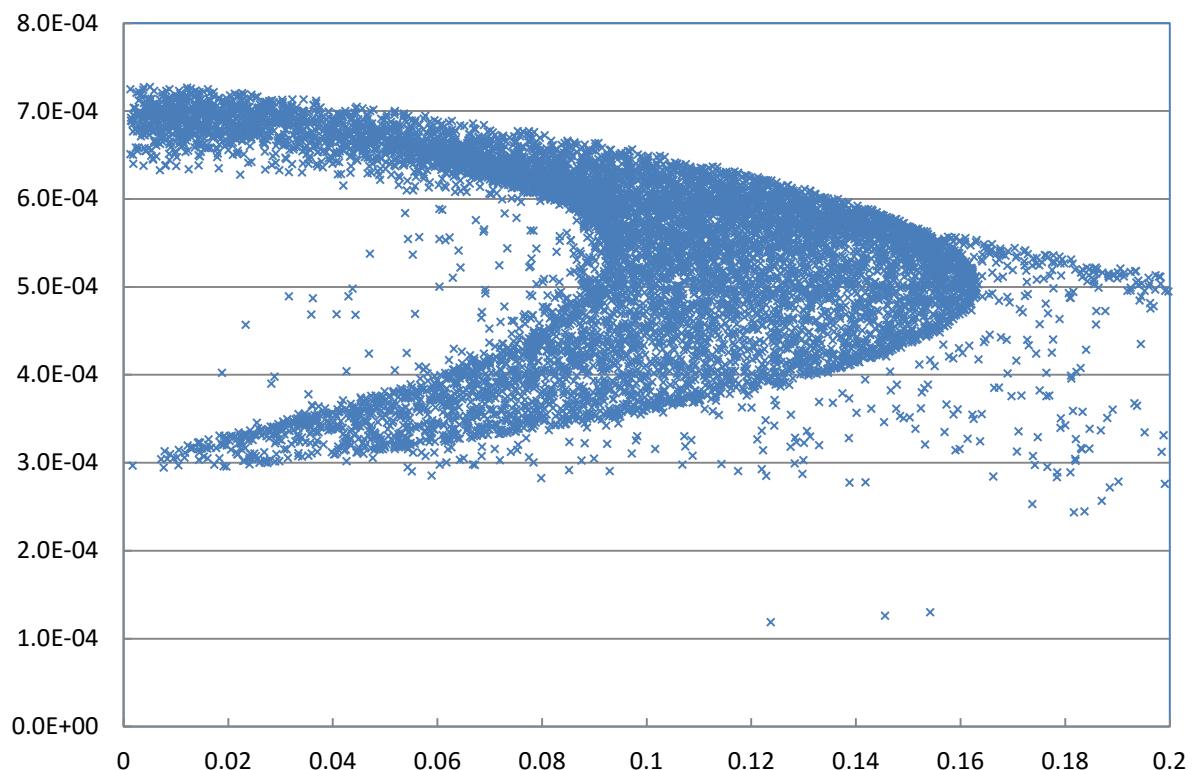


図 3 (c)

$\rho = 0.8$

Deviated Area v.s. Portfolio λ

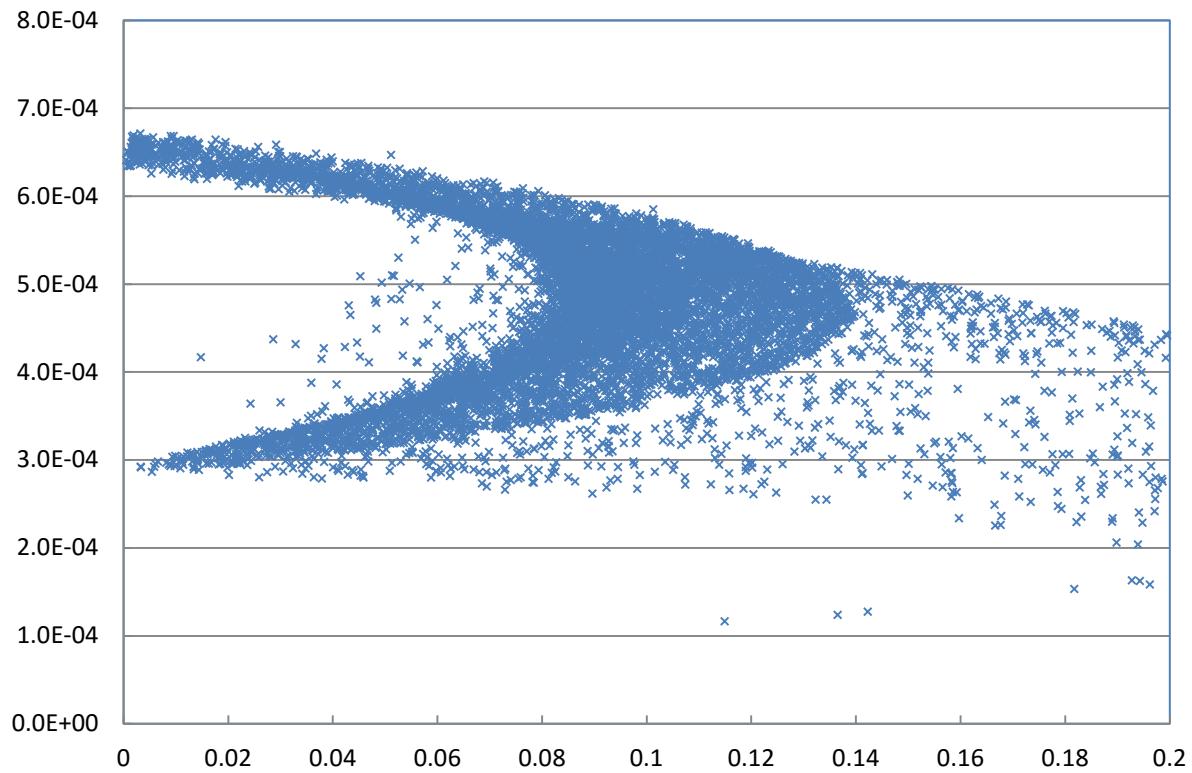


図 3 (d)

$\rho = 0.8$ Dのみ $\rho = -0.8$

Deviated Area v.s. Portfolio λ

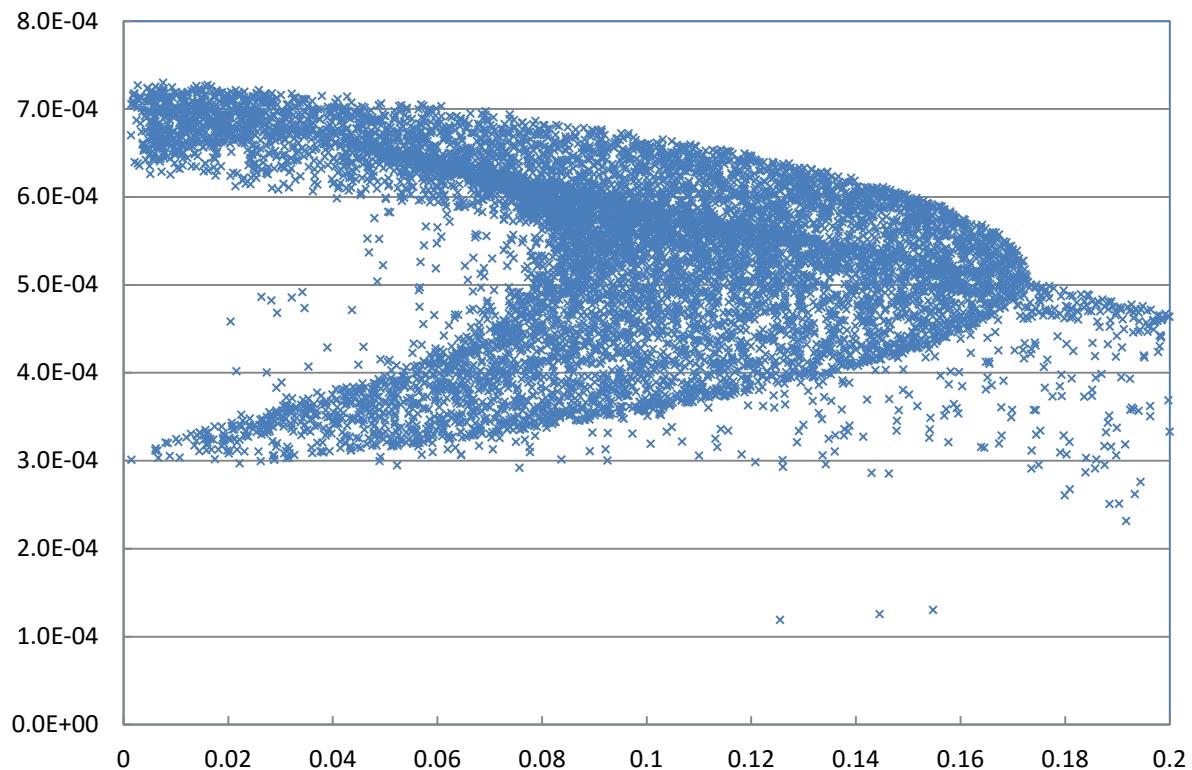


図 4 (a)

$\rho = 0$

Gini coefficient v.s. Portfolio λ

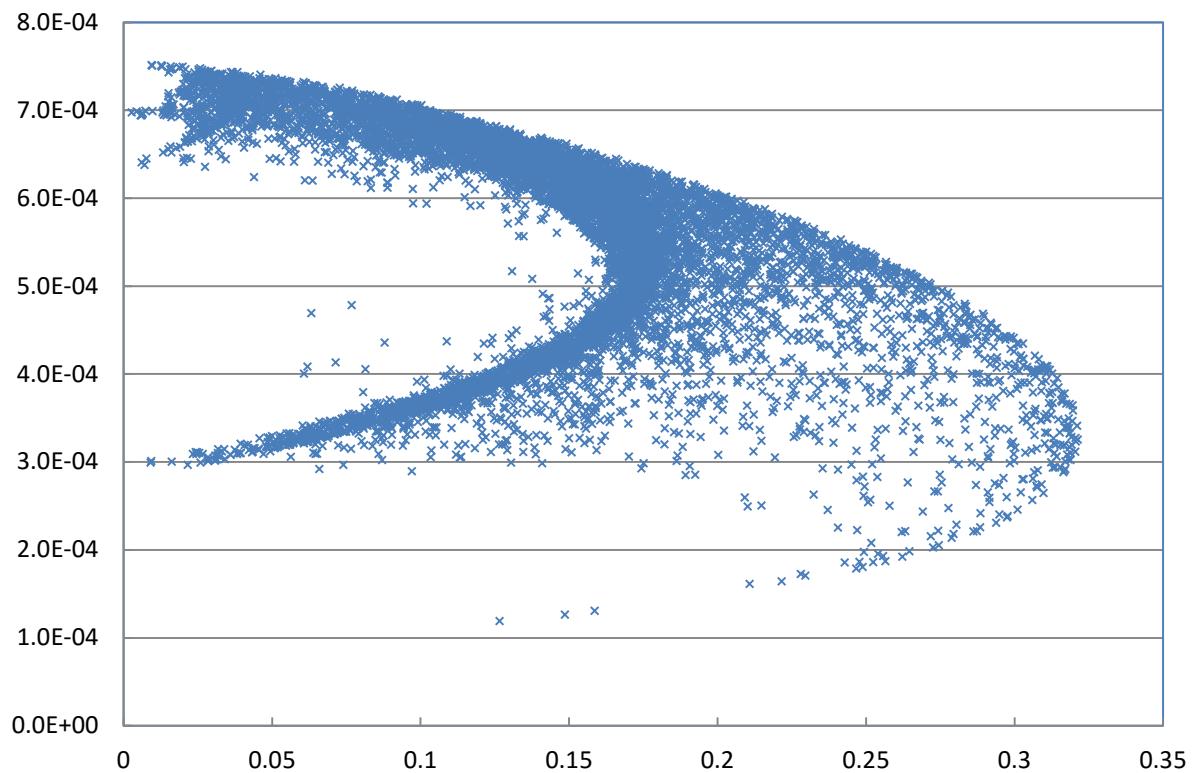


図 4 (b)

$\rho = 0.5$

Gini coefficient v.s. Portfolio λ

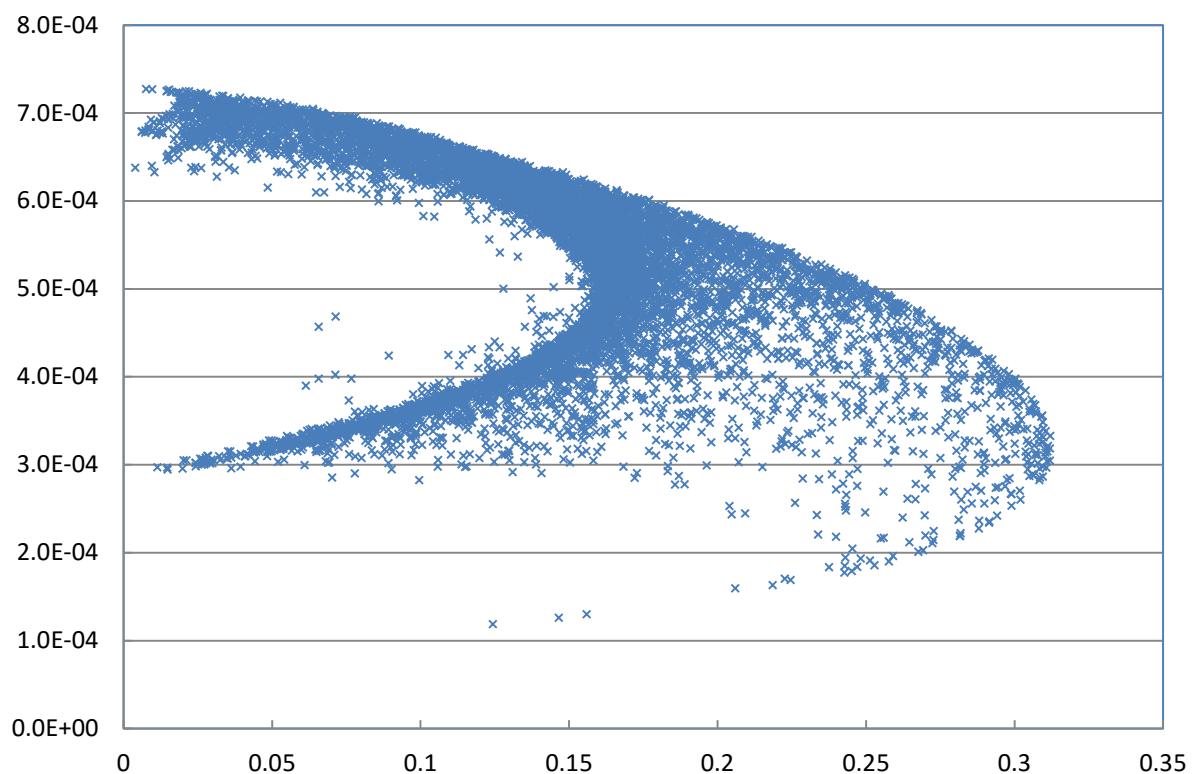


図 4 (c)

$\rho = 0.8$

Gini coefficient v.s. Portfolio λ

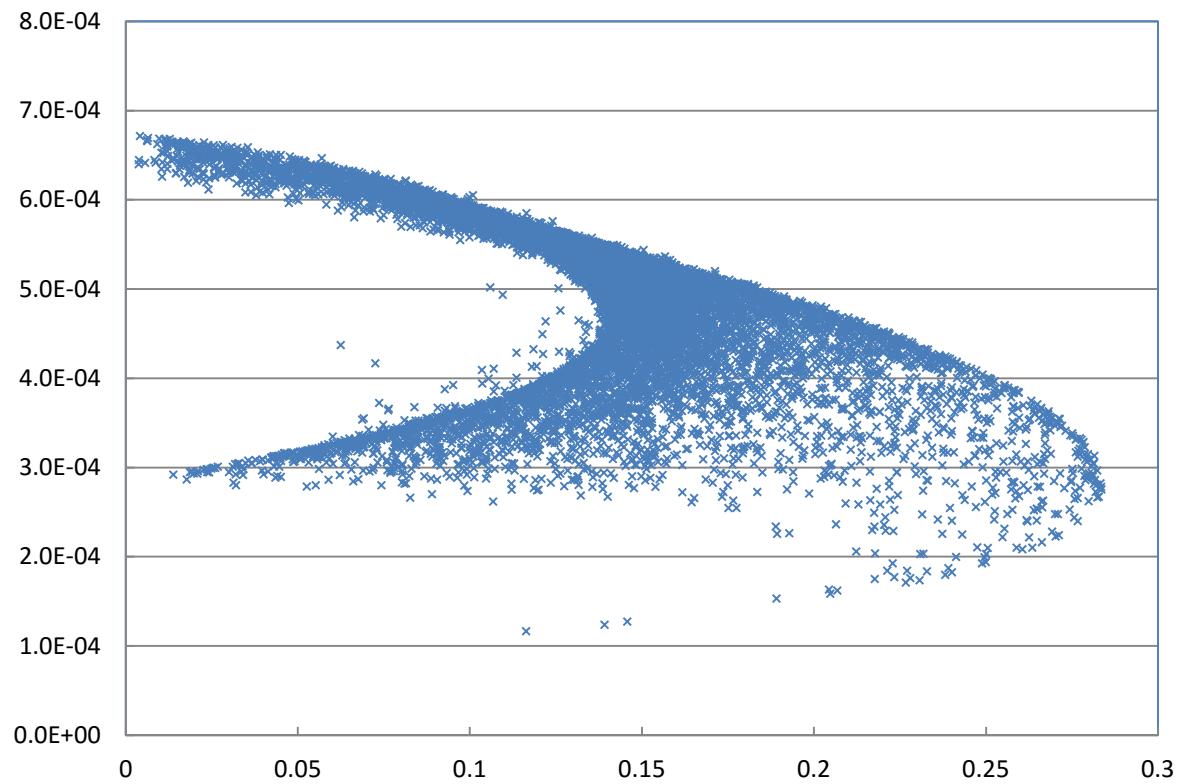


図 4 (d)

$\rho = 0.8$ Dのみ $\rho = -0.8$

Gini coefficient v.s. Portfolio λ

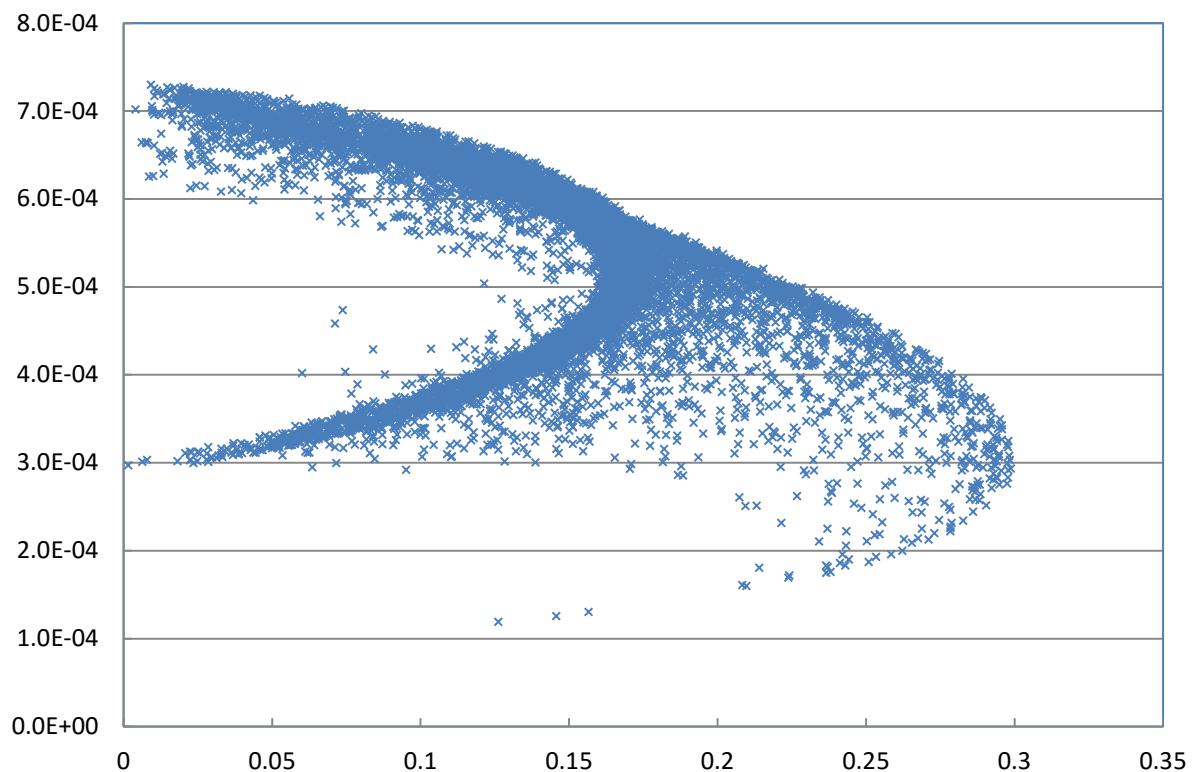


図 5 (a)

$\rho = 0$

Deviation v.s. Portfolio λ

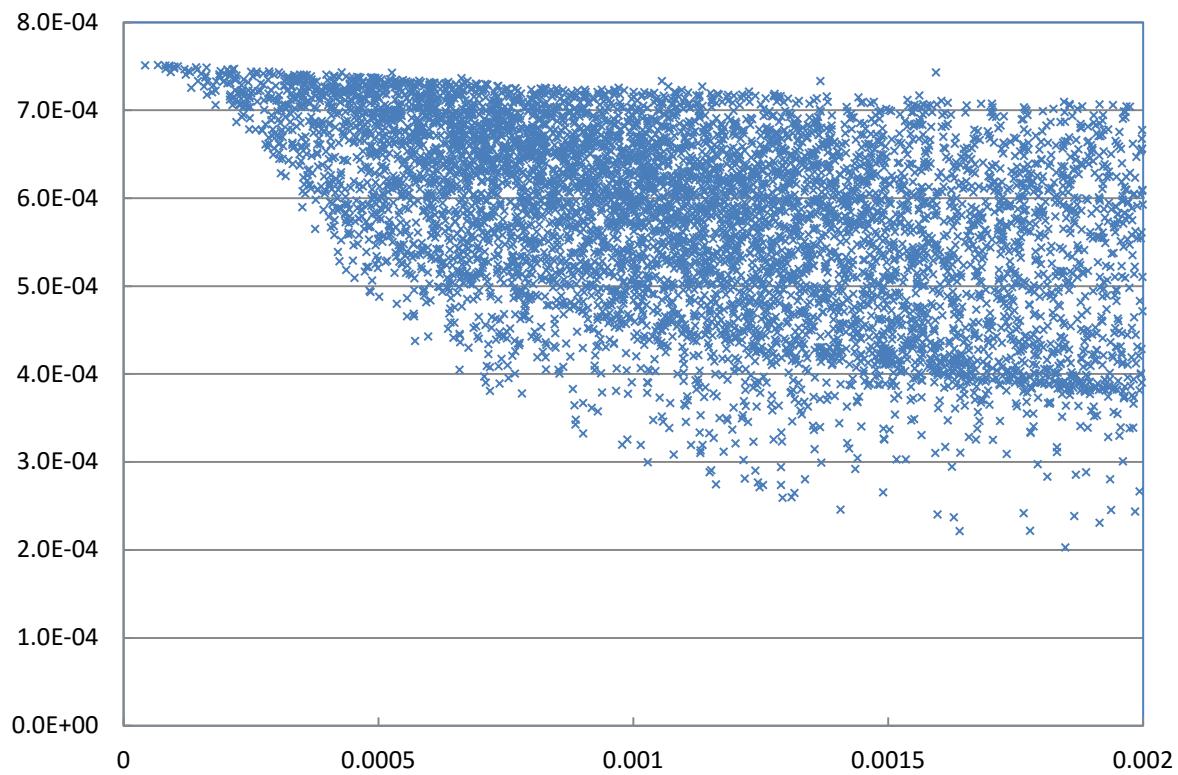


図 5 (b)

$\rho = 0.5$

Deviation v.s. Portfolio λ

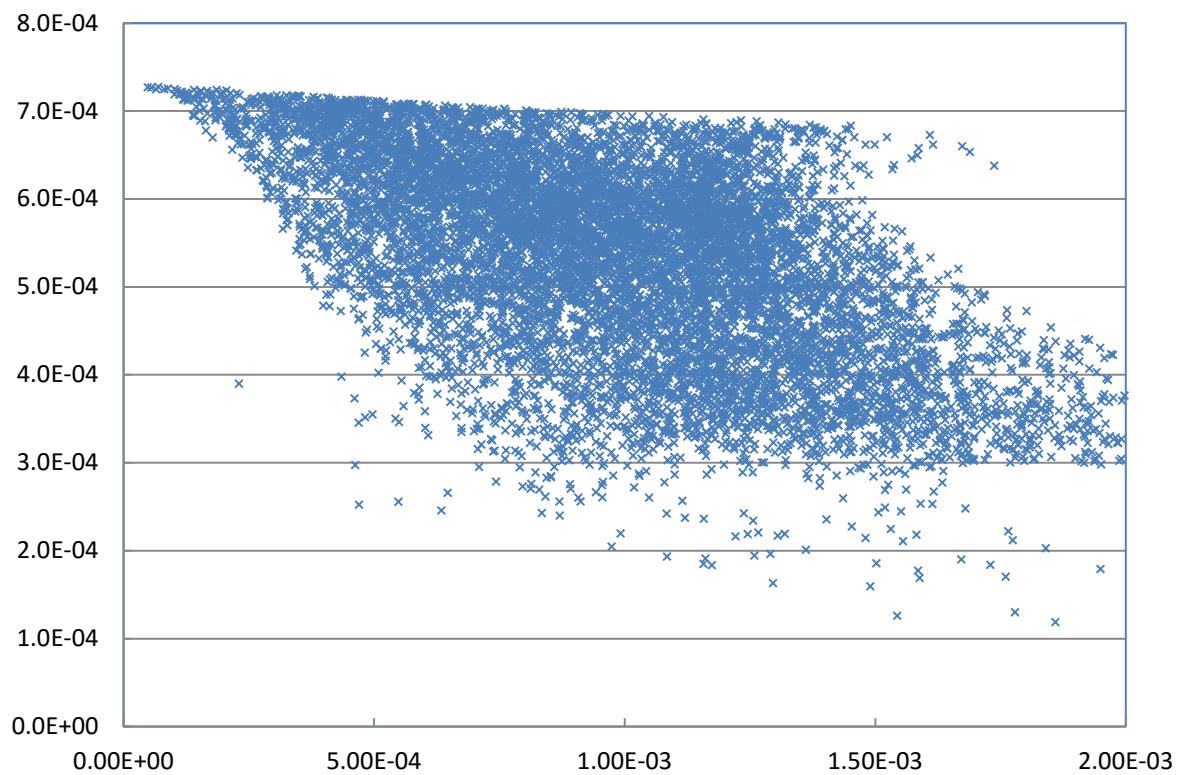


図 5 (c)

$\rho = 0.8$

Deviation v.s. Portfolio λ

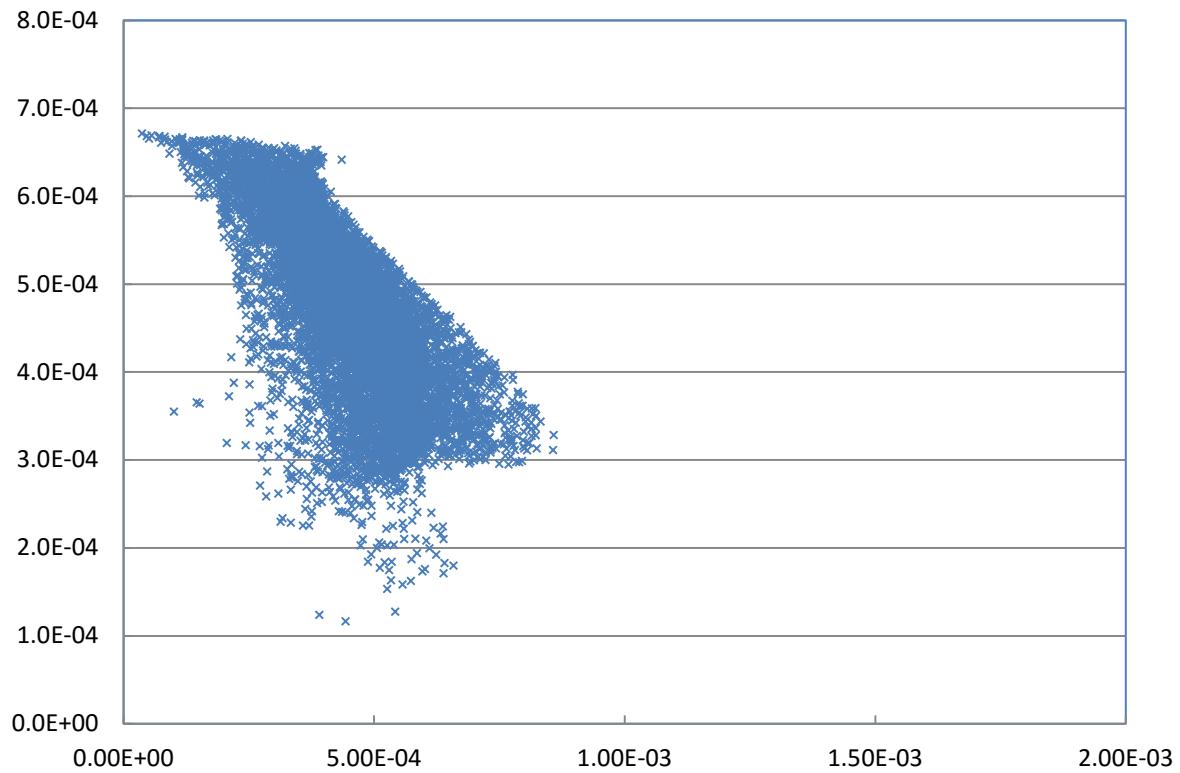


図 5 (d)

$\rho = 0.8$ Dのみ $\rho = -0.8$

Deviation v.s. Portfolio λ

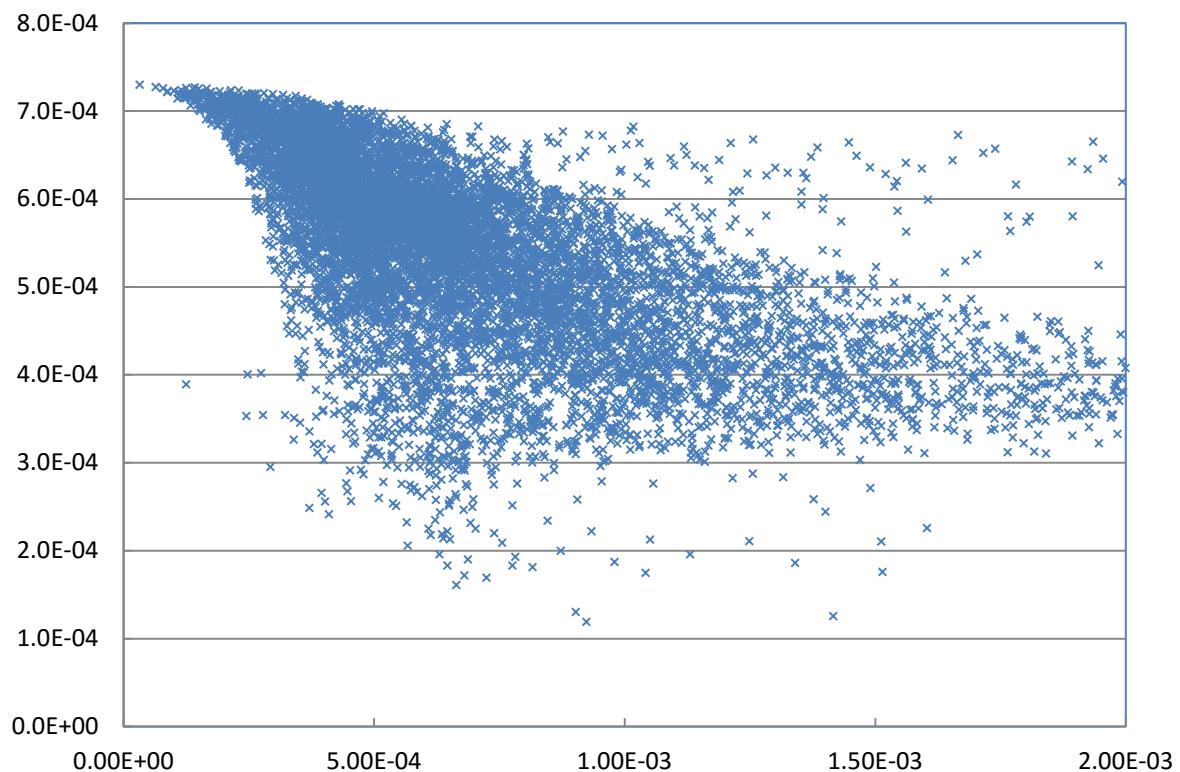


図 6 (a)

$\rho = 0$

Risk Difference v.s. Portfolio λ

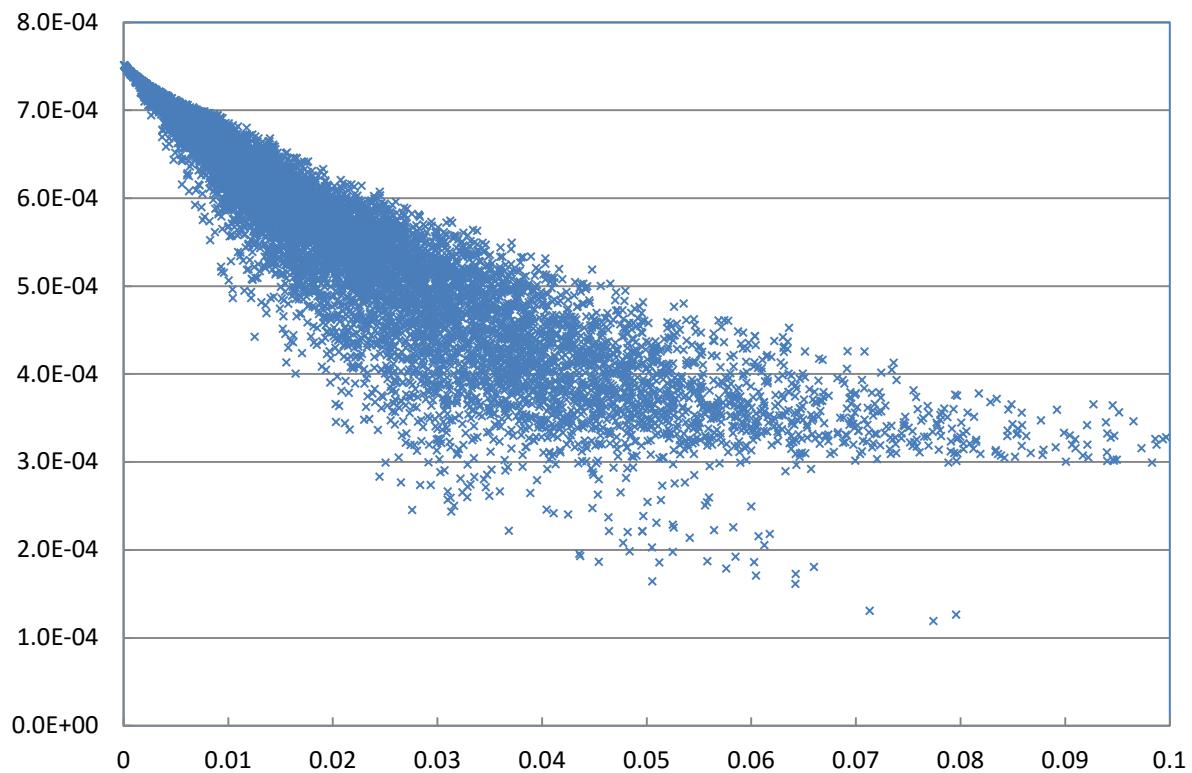


図 6 (b)

$\rho = 0.5$

Risk Difference v.s. Portfolio λ

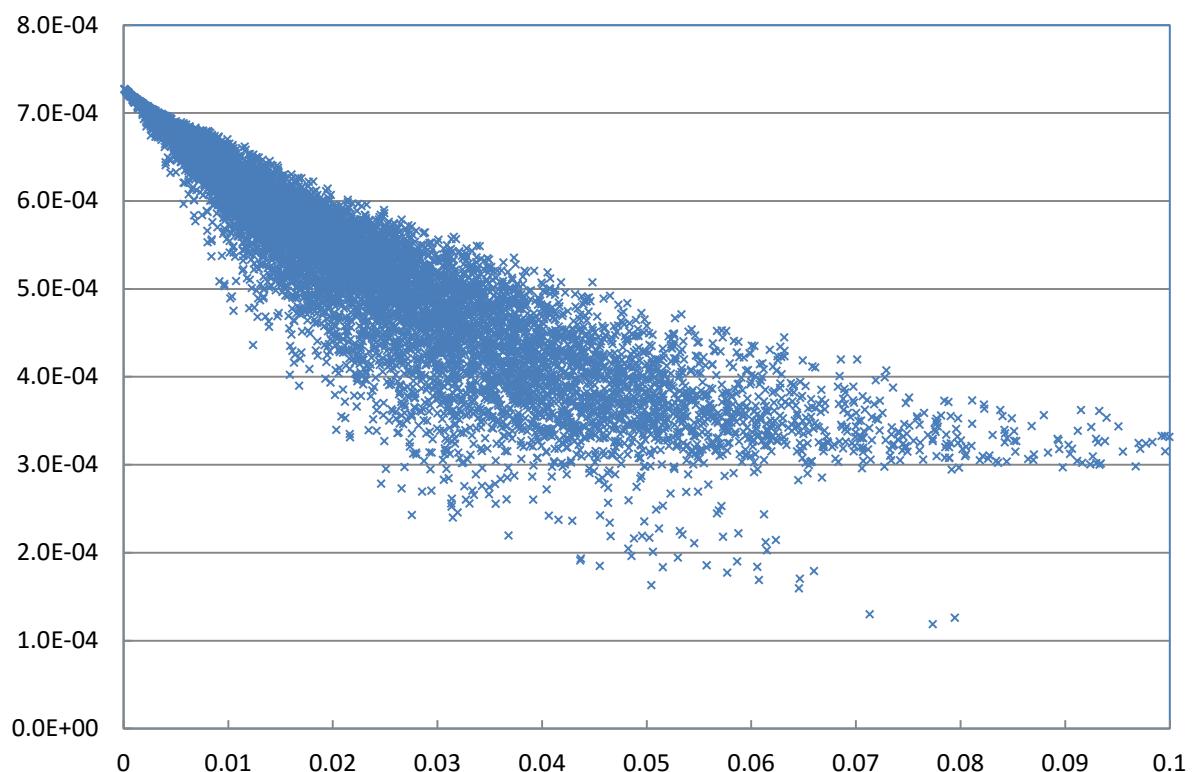


図 6 (c)

$\rho = 0.8$

Risk Difference v.s. Portfolio λ

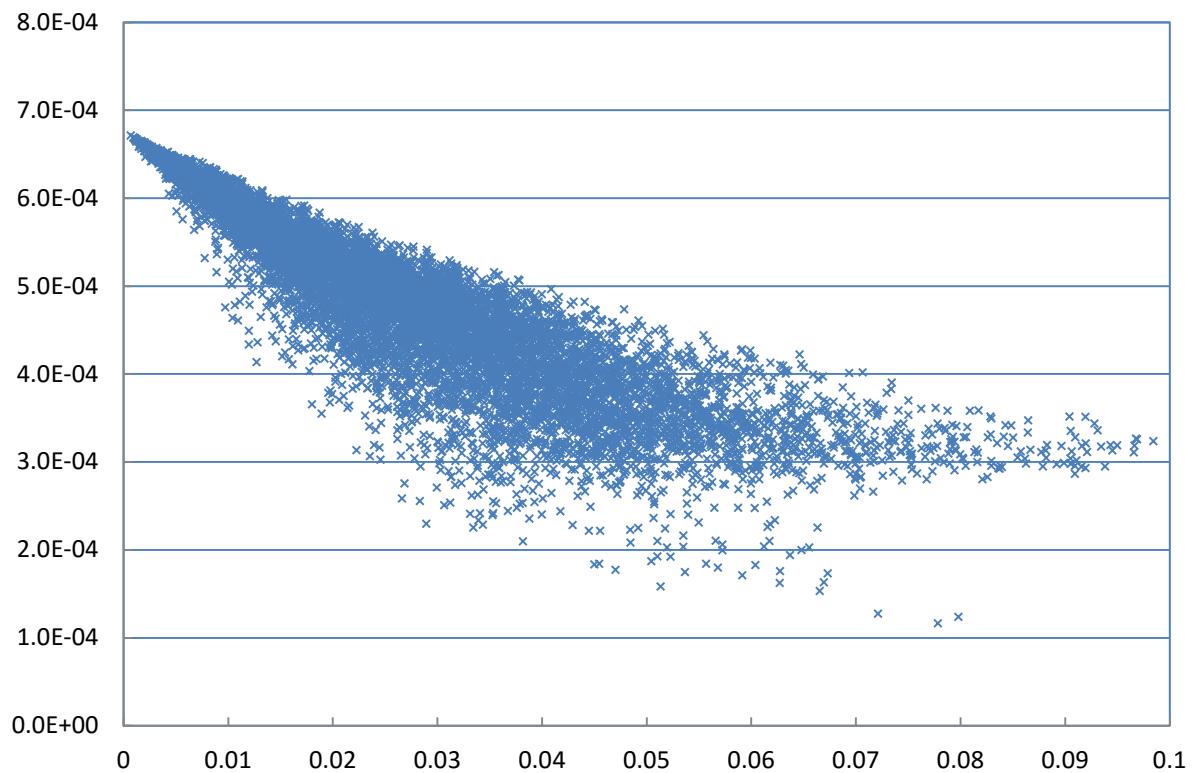


図 6 (d)

$\rho = 0.8$ Dのみ $\rho = -0.8$

Risk Difference v.s. Portfolio λ

