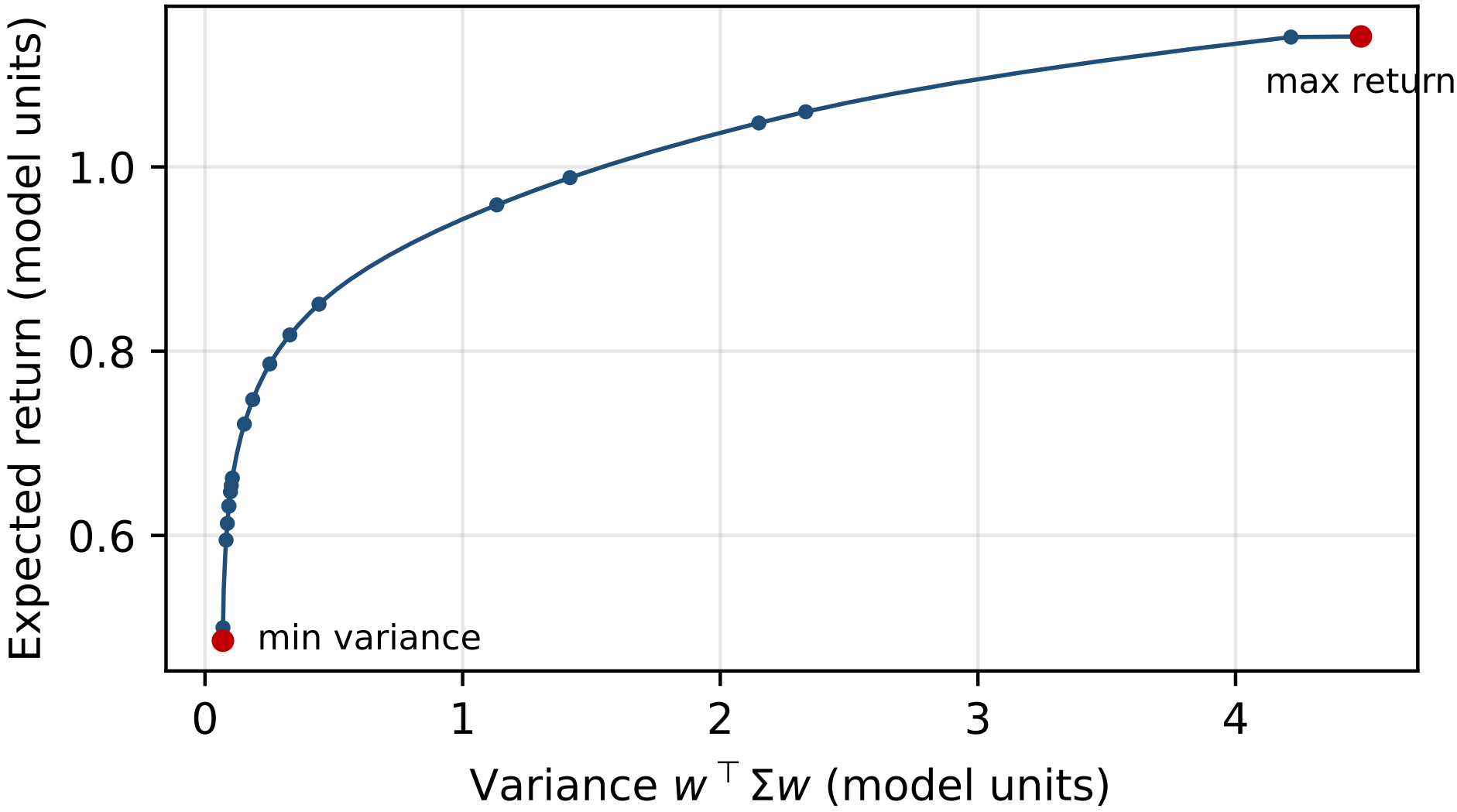

Expected return (model units)
1.0
0.8
0.6
max return
min variance
0
1
2
3
4
Variance $w^\top \Sigma w$ (model units)