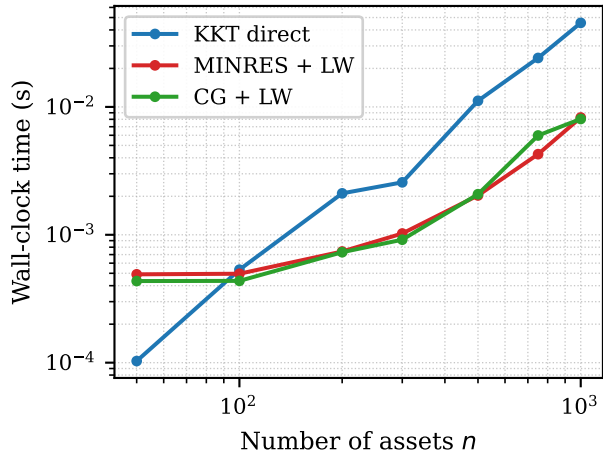


(a) Runtime vs. n (5 sector caps, $\rho = 0.5$, LW)



(b) Efficient frontier ($n = 500$, 5 sector caps)

