Approximating Exact Expected Utility via Portfolio Efficient Frontiers

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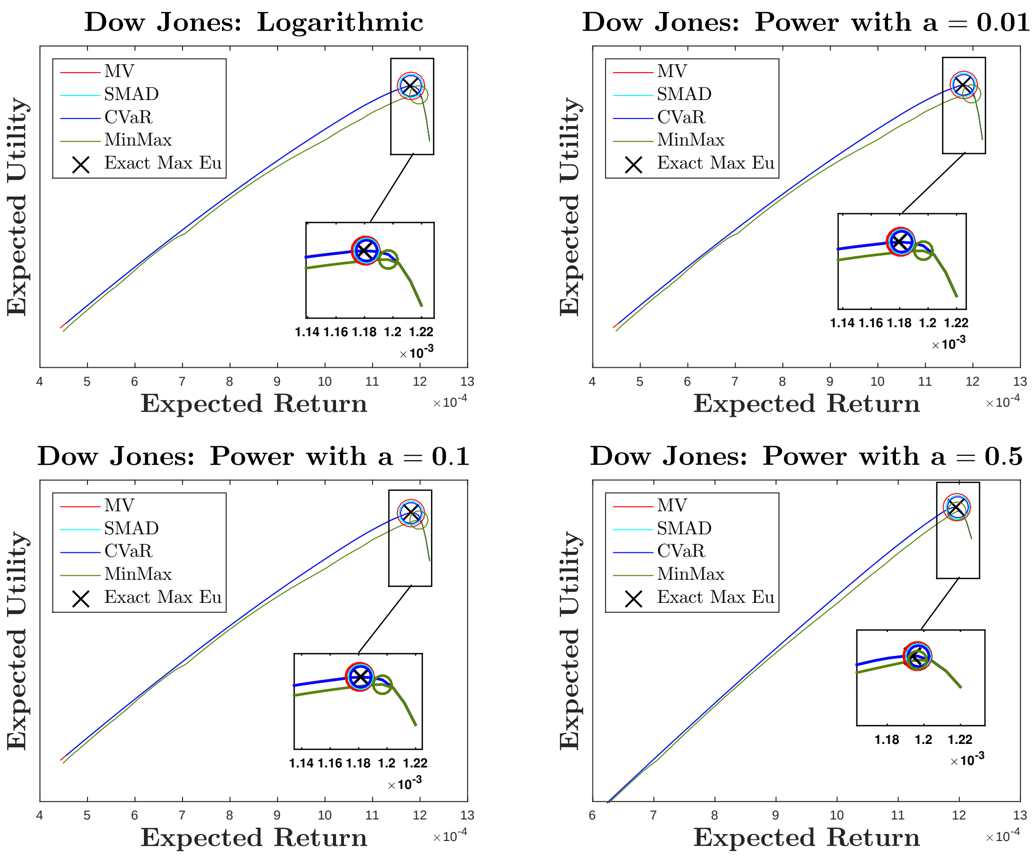

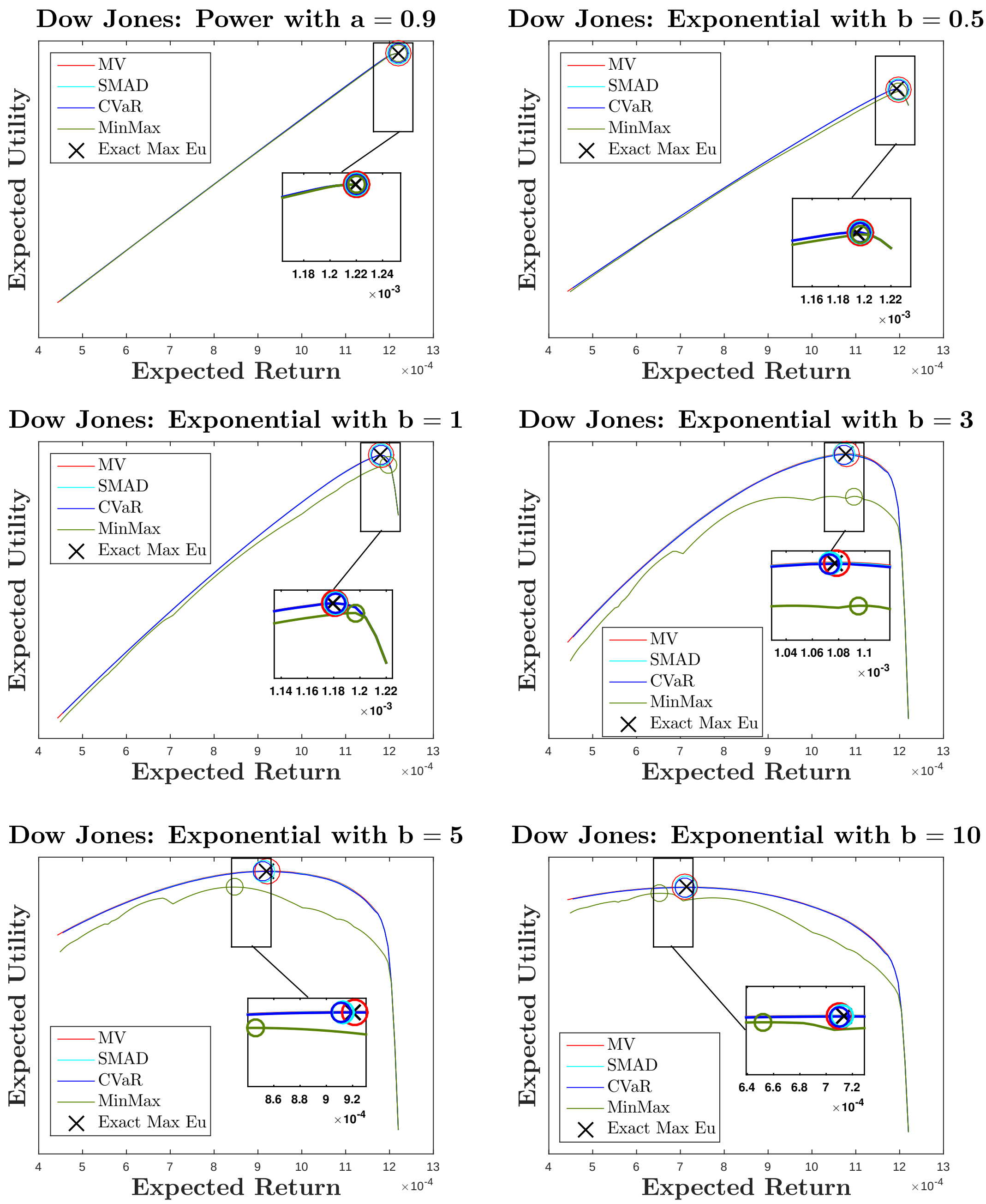

Fig. 1: Efficient frontiers in the Return-EU plane for the Dow Jones data set.

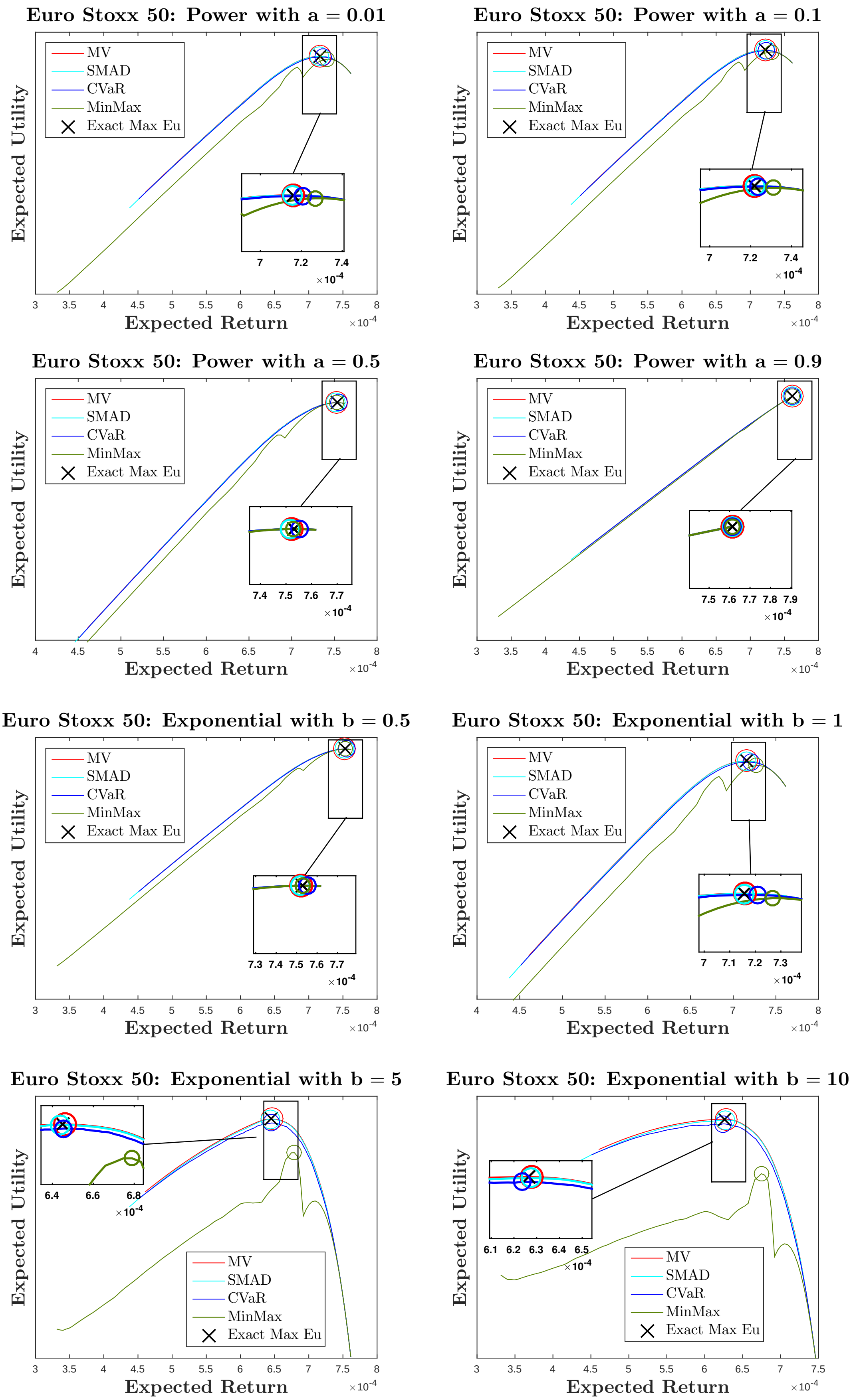

Fig. 2: Efficient frontiers in the Return-EU plane for the Euro Stoxx 50 data set.