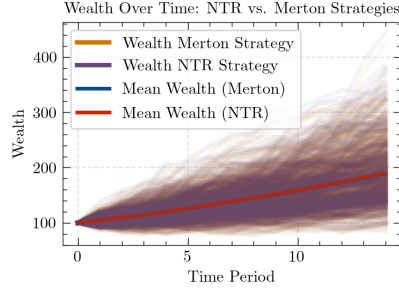
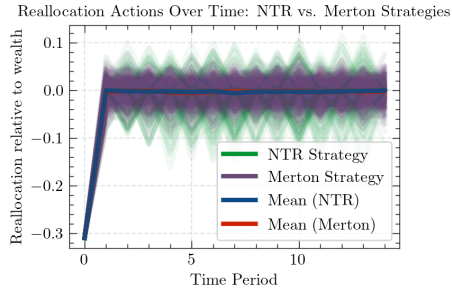


1 Discussion

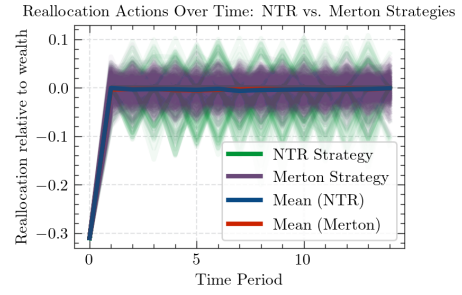
2 Discussion



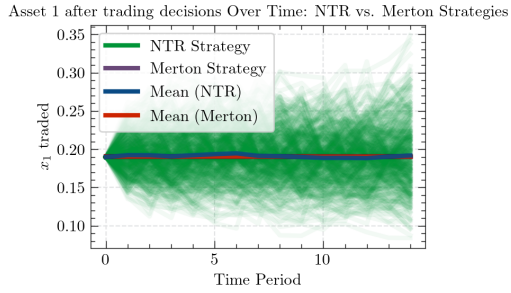
(a) Wealth over time for the two strategies.



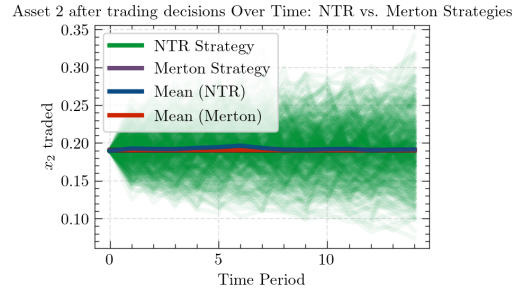
(b) Simulated δ_1 over time



(c) Simulated δ_2 over time



(d) Simulated $x_1 + \delta_1$ over time



(e) Simulated $x_2 + \delta_2$ over time