Portfolio value

value

1e+06
8e+05
6e+05
4e+05
2e+05
0e+00

- GARCH
- EWMA
- BH

04-01-01   23-10-02   09-08-04   22-05-06   06-03-08   16-12-09   29-09-11   17-07-13   30-04-15   10-02-17   23-11-18   09-09-20

Date