Question 1: Systematic AI Fund

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Abstract

Insert abstract if necessary.

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##                  Active Avg AI Implementer Benchmark   F1072    N170    V360
## Observations        240.000        249.000   260.000 121.000 154.000 117.000
## NAs                  20.000         11.000     0.000 139.000 106.000 143.000
## Minimum              -0.084         -0.159    -0.167  -0.087  -0.077  -0.054
## Quartile 1           -0.003         -0.021    -0.017  -0.019  -0.009  -0.006
## Median                0.008          0.017     0.014   0.004   0.012   0.006
## Arithmetic Mean       0.008          0.013     0.011   0.006   0.009   0.005
## Geometric Mean        0.008          0.012     0.010   0.006   0.009   0.005
## Quartile 3            0.022          0.041     0.037   0.037   0.027   0.014
## Maximum               0.082          0.132     0.142   0.112   0.091   0.093
## SE Mean               0.001          0.003     0.003   0.004   0.002   0.002
## LCL Mean (0.95)       0.006          0.008     0.006  -0.001   0.005   0.001
## UCL Mean (0.95)       0.011          0.019     0.016   0.014   0.013   0.009
## Variance              0.000          0.002     0.002   0.002   0.001   0.000
## Stdev                 0.020          0.046     0.044   0.041   0.025   0.020
## Skewness             -0.273         -0.208    -0.271   0.159  -0.161   0.710
## Kurtosis              1.922          0.575     1.148  -0.300   0.632   3.359
##                  Y597
## Observations    133.000
## NAs             127.000
## Minimum          -0.027
## Quartile 1        0.003
## Median            0.005
## Arithmetic Mean   0.005
```

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```
## Geometric Mean     0.005
## Quartile 3         0.008
## Maximum            0.016
## SE Mean            0.000
## LCL Mean (0.95)    0.004
## UCL Mean (0.95)    0.006
## Variance           0.000
## Stdev              0.006
## Skewness          -2.061
## Kurtosis           8.491
```