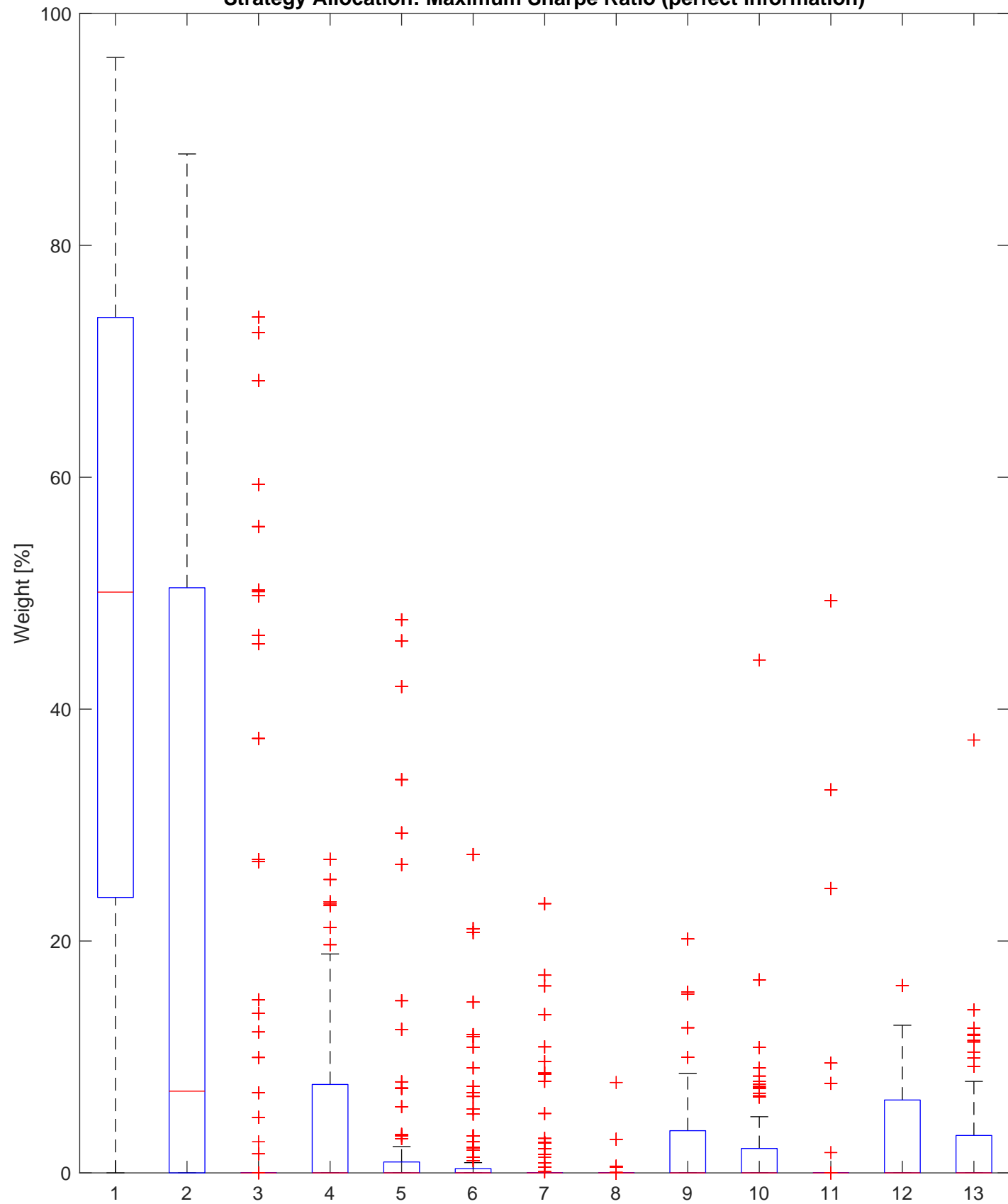


Strategy Allocation: Maximum Sharpe Ratio (perfect information)



Strategy Allocation: Maximum Sharpe Ratio (perfect information, shrinkage)

