The density combination of M1 and M2 when sample size is 100

The in−sample combination of M1 and M2

Max: −1709.7412

Optimal Weight: 0.66
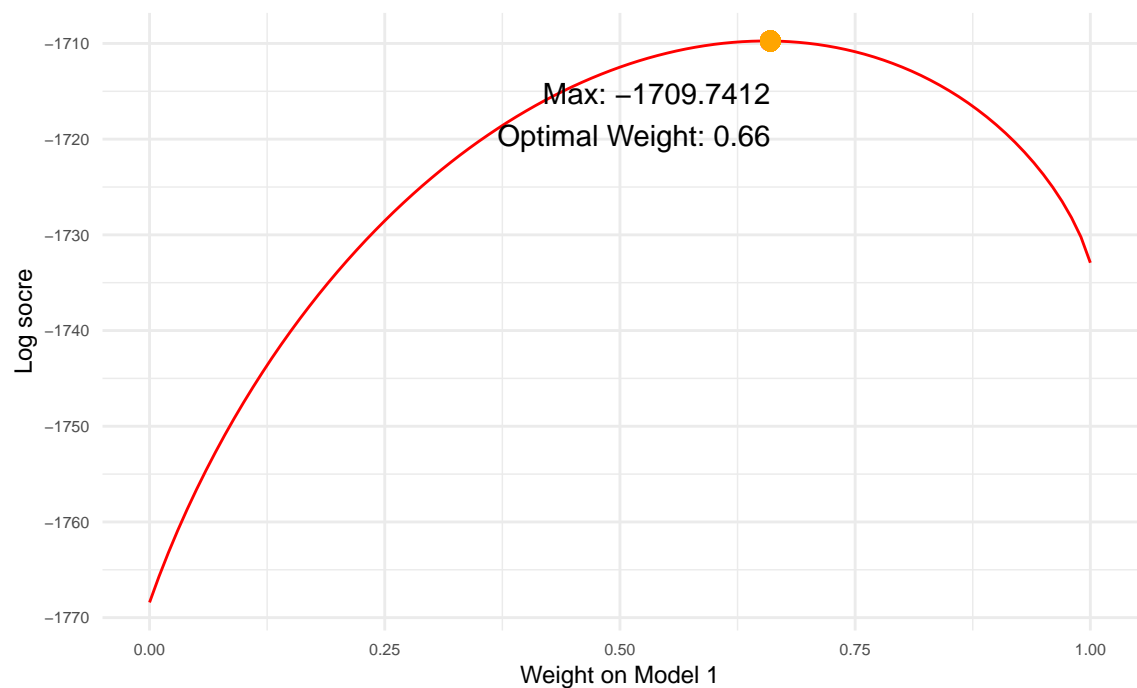
The out−of−sample combination of M1 and M2

Optimal Weight: 0.66   Simple Average: −1139.3295

LPS: −1138.3775