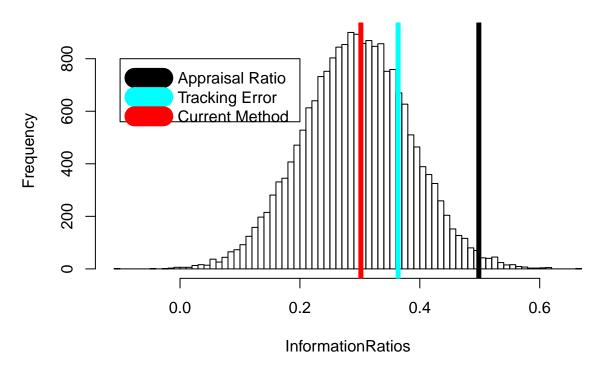
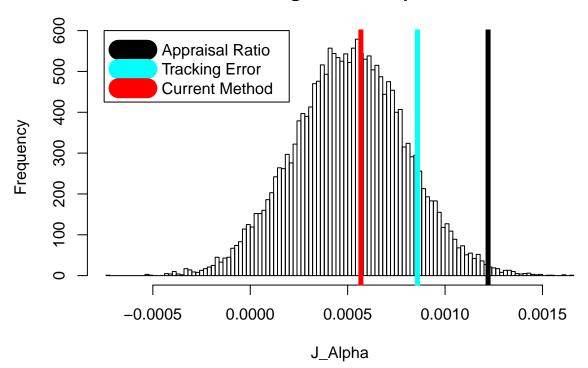
Distribution

Ari Schencker 7/26/2020

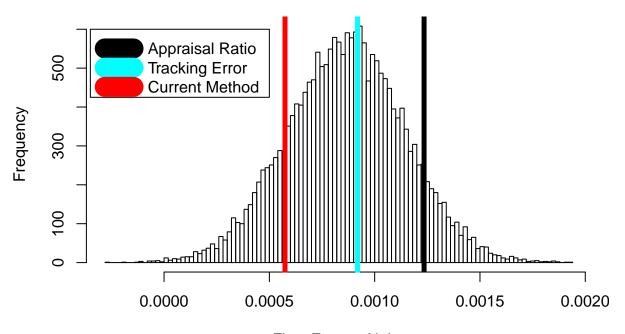
Histogram of InformationRatios



Histogram of J_Alpha



Histogram of Five_Factor_Alpha



Five_Factor_Alpha

##	Appraisal Ratio	Tracking Error	Current Method
## Simple Information Ratio	0.98895	0.78545	0.5316
## CAPM Alpha	0.99330	0.89035	0.5753
## 5 Factor Alpha	0.90855	0.57495	0.1495