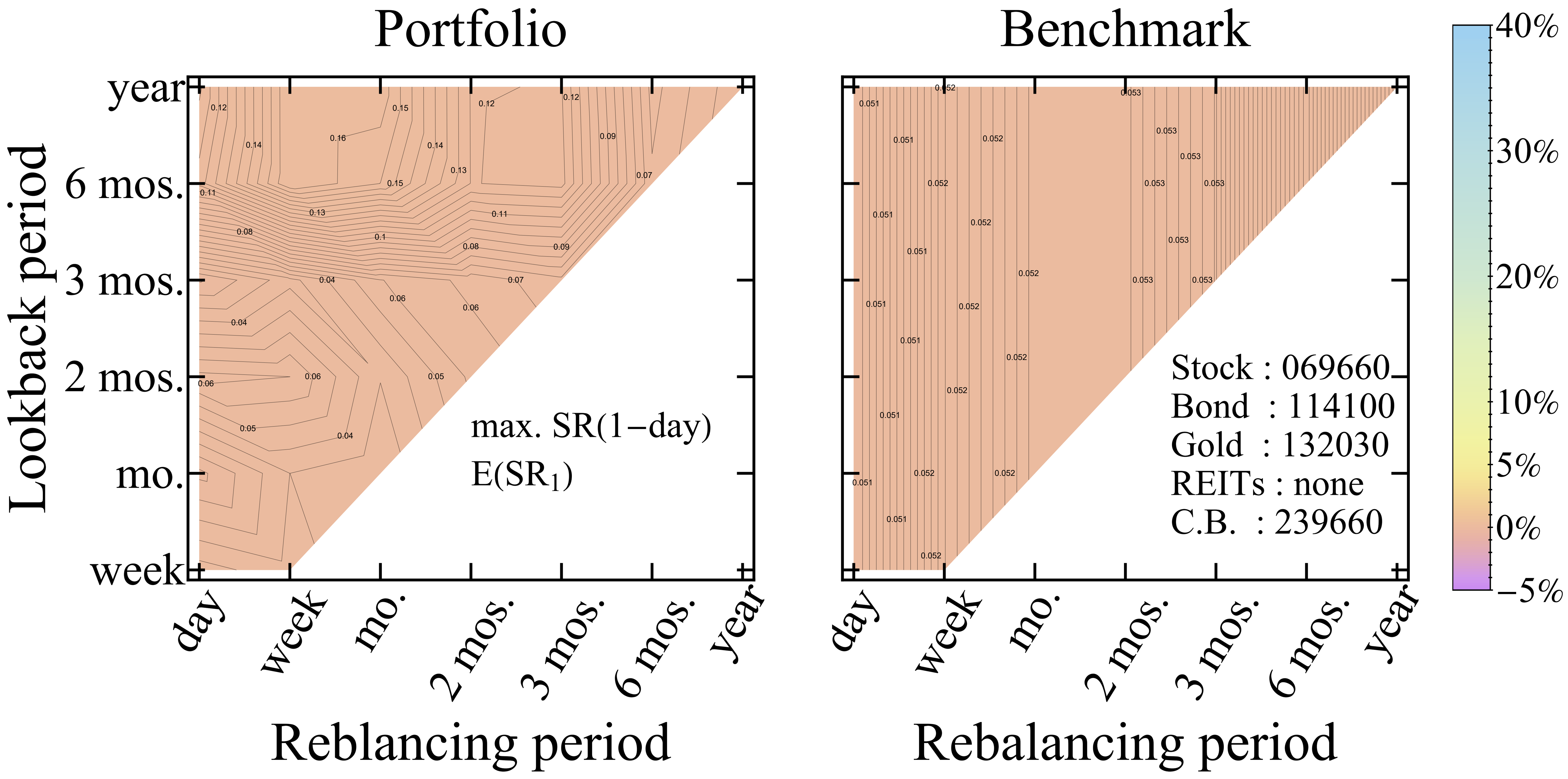
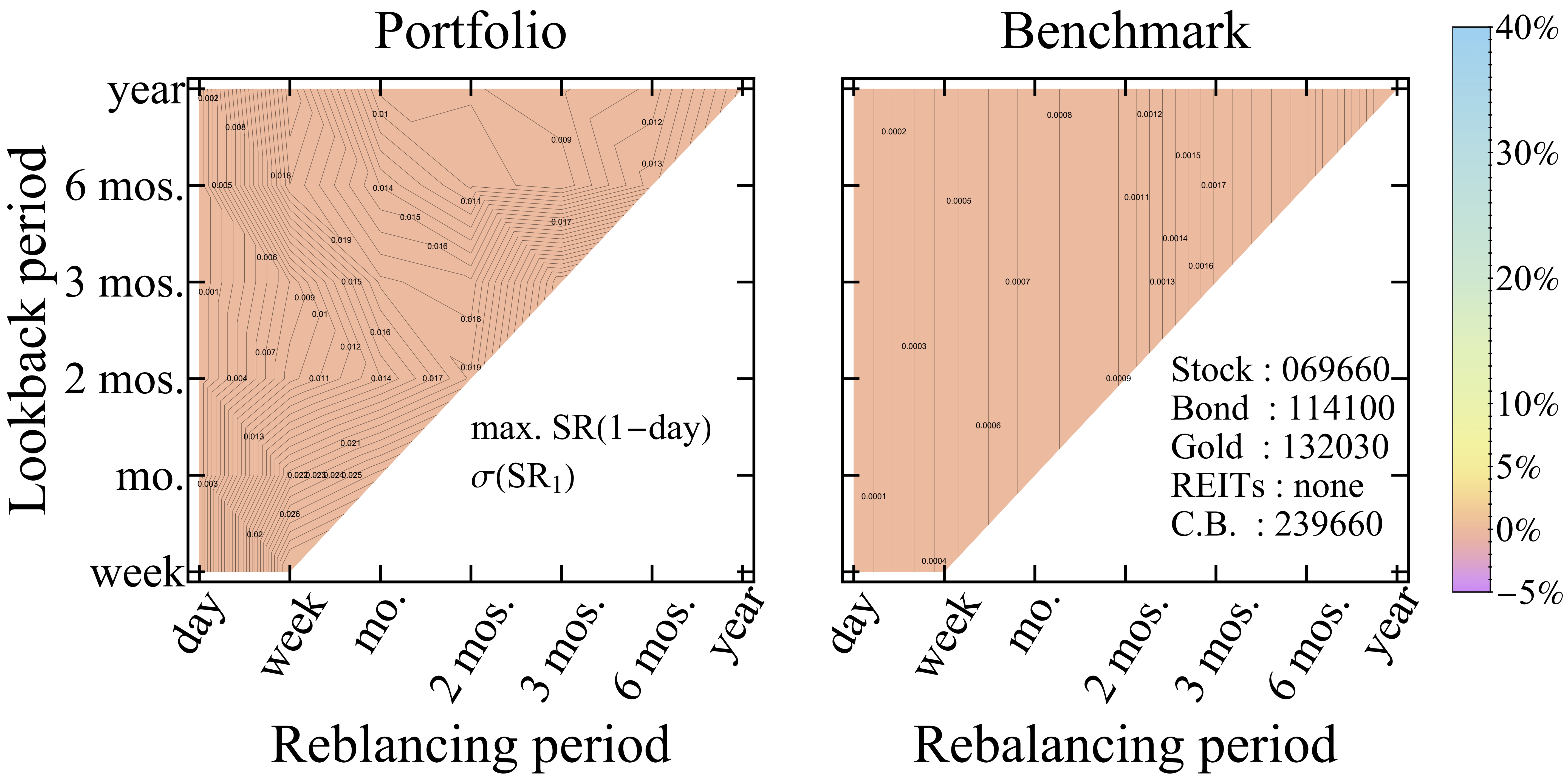
maximisr Sharpe ratio(1−day)

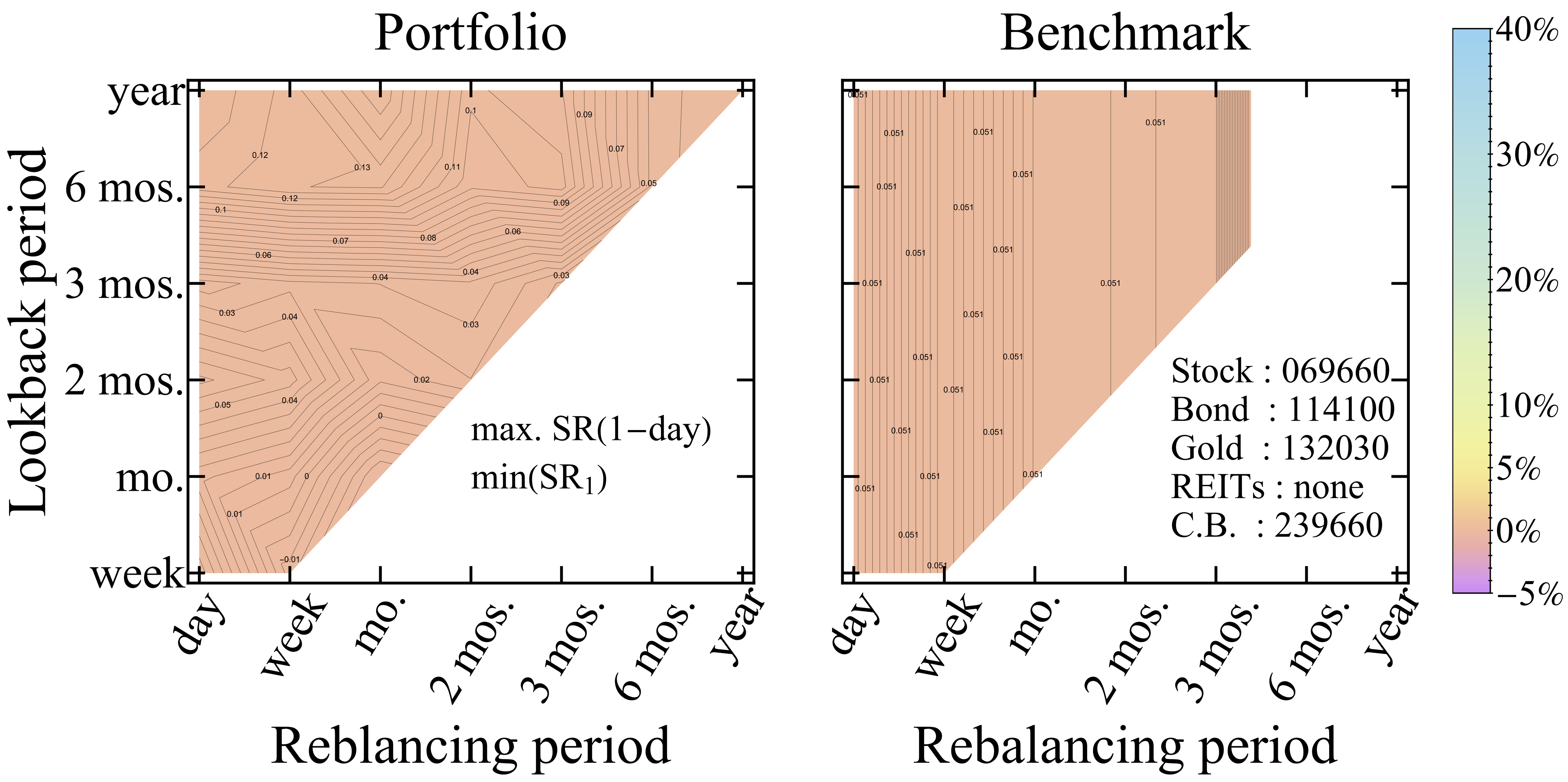
E(SR_1) (SR_1 : daily Sharpe ratio)



σ(SR_1)



min(SR_1)



max(SR_1)