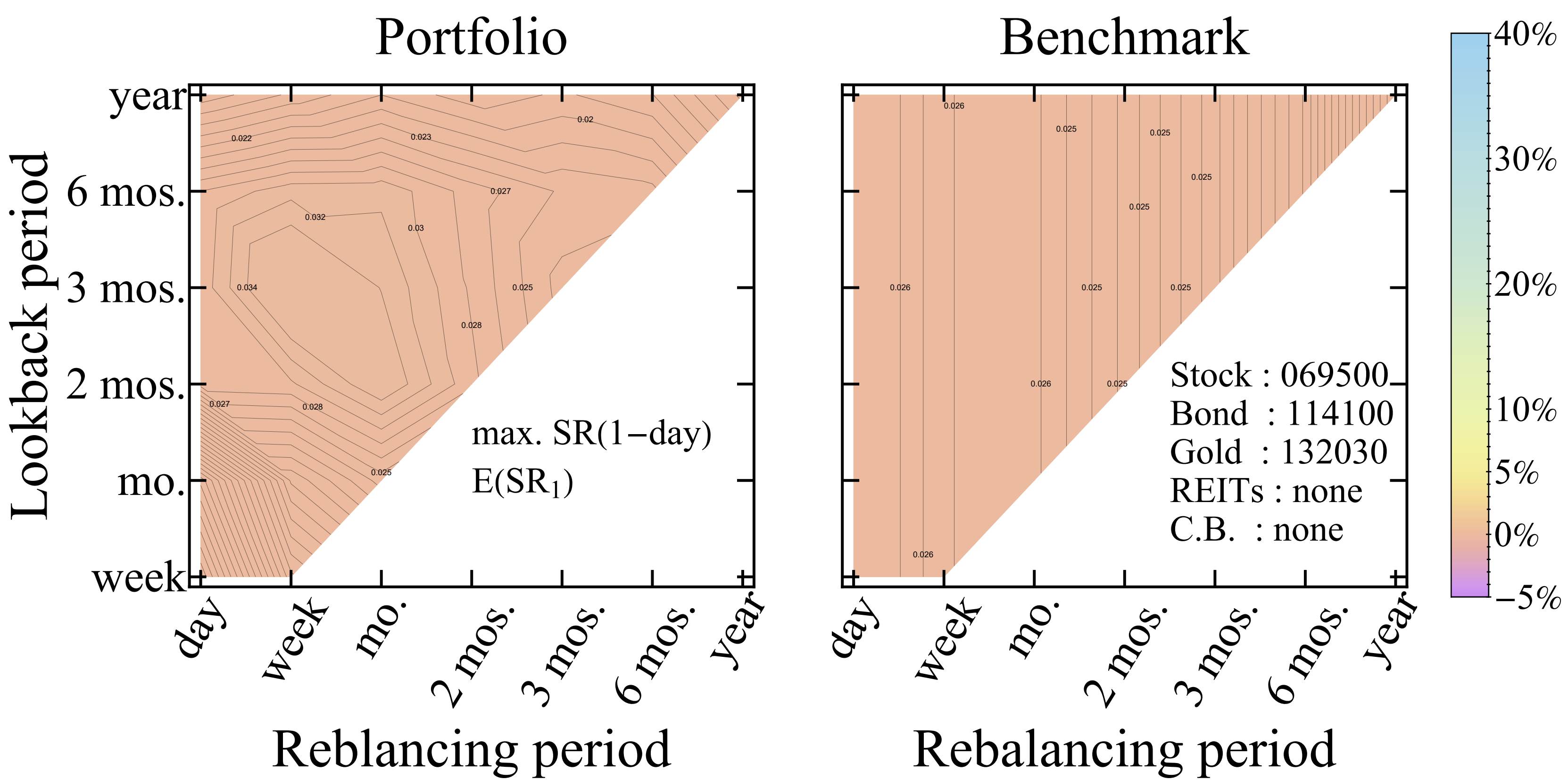
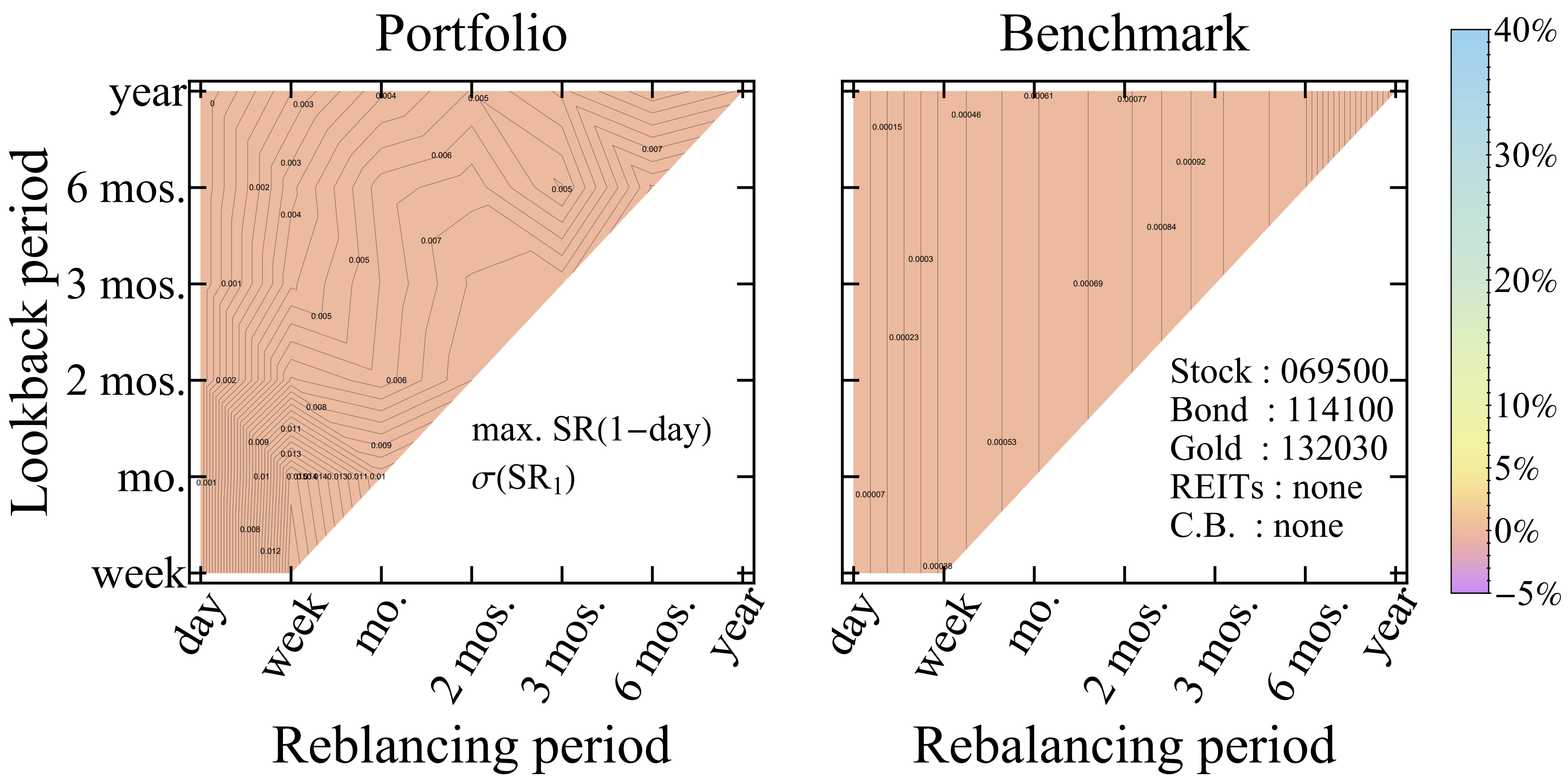


maximiser Sharpe
ratio(1-day)

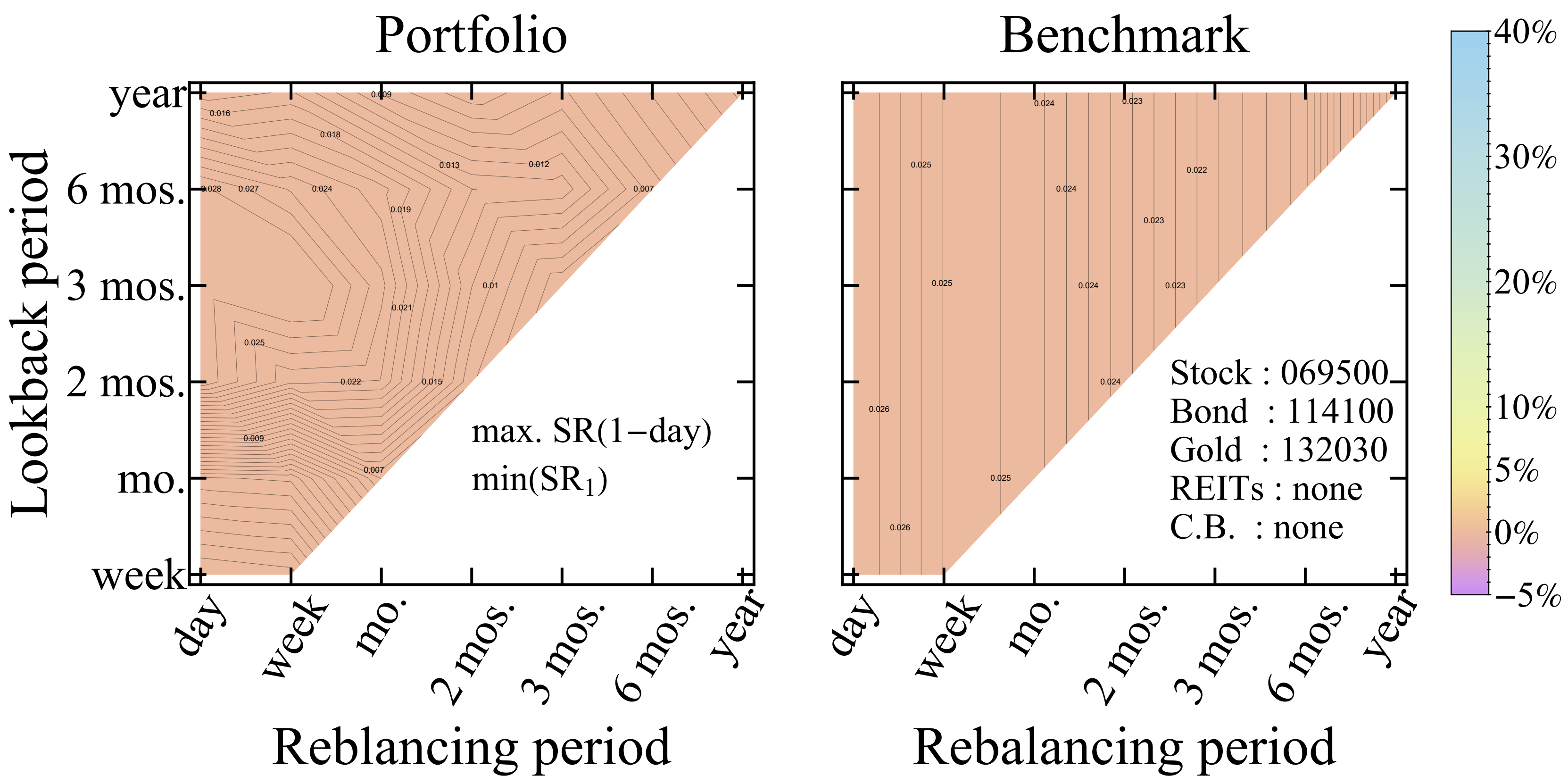
E(SR₁) (SR₁ : daily Sharpe ratio)



σ (SR₁)



min(SR₁)



max(SR₁)

