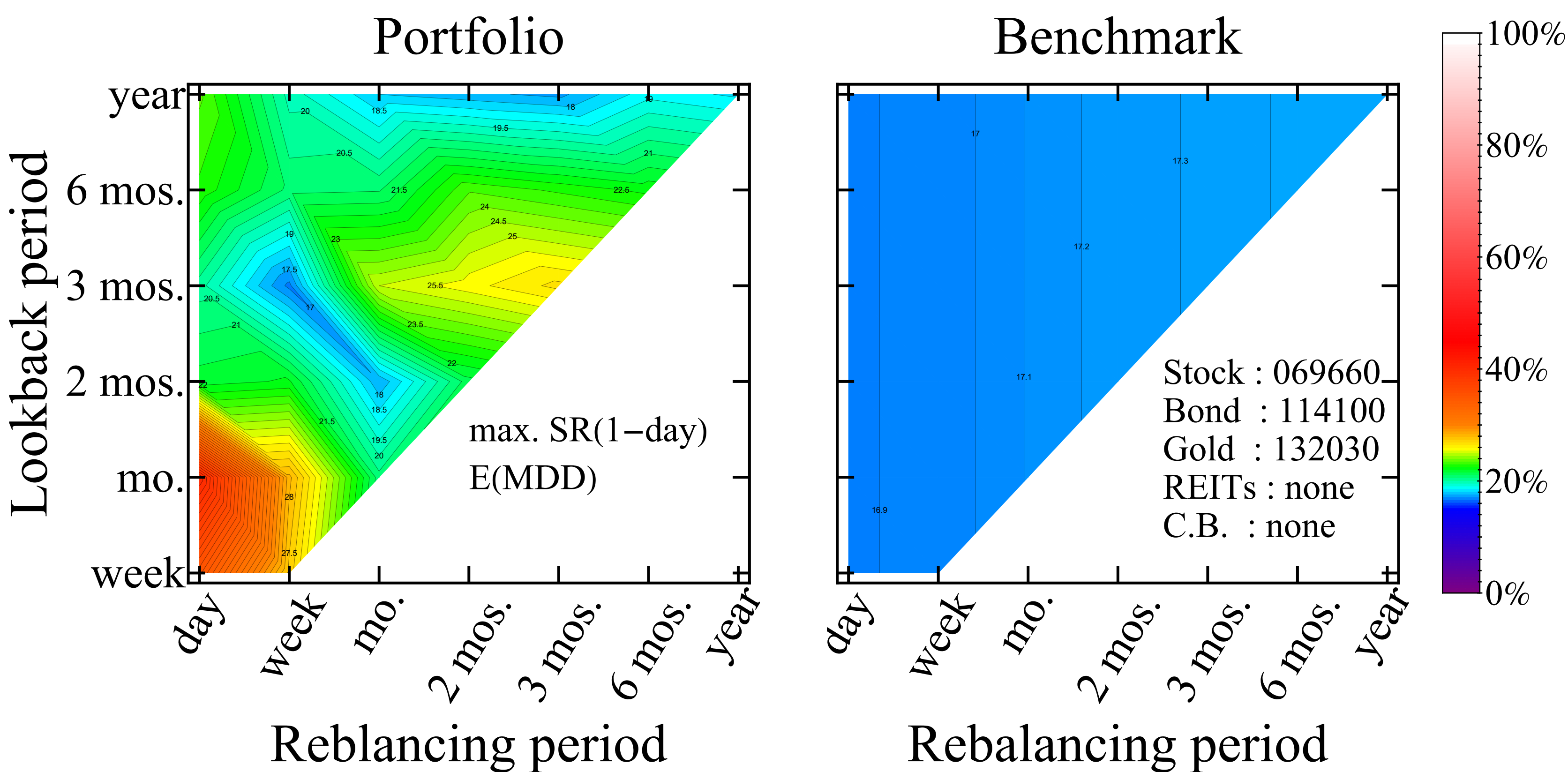


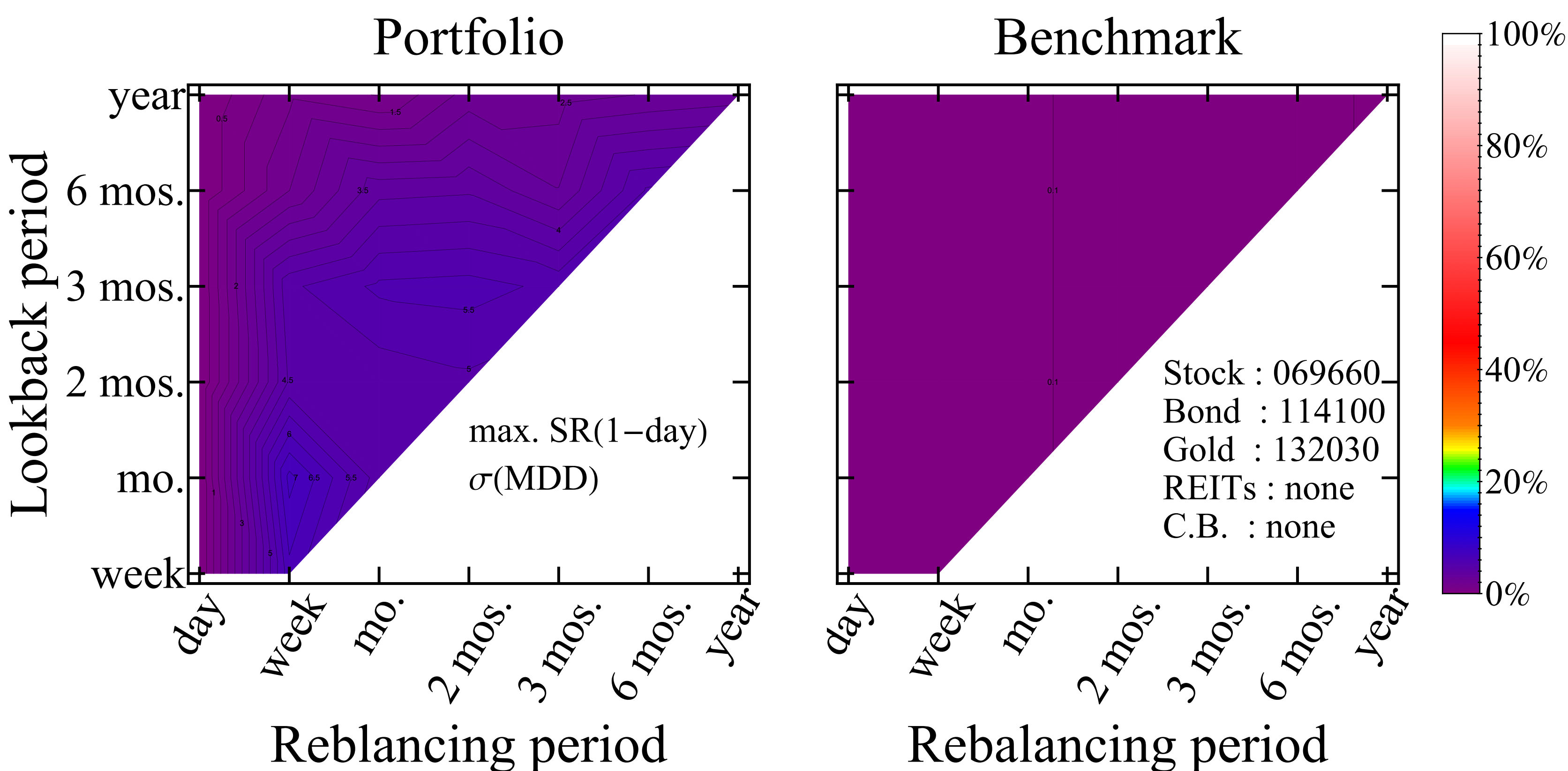
maximise Sharpe

ratio(1-day)

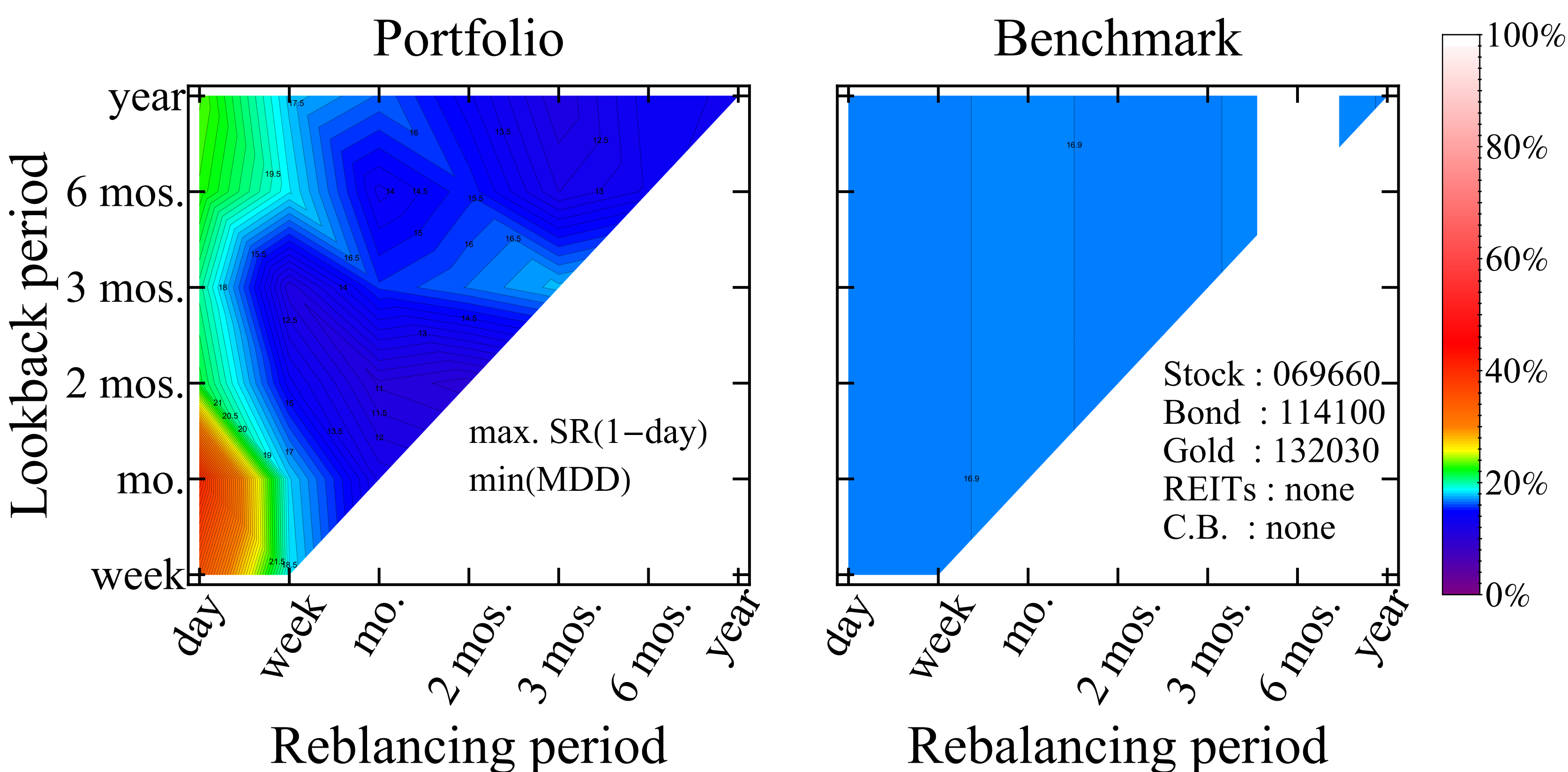
E(MDD)



σ (MDD)



min(MDD)



max(MDD)

