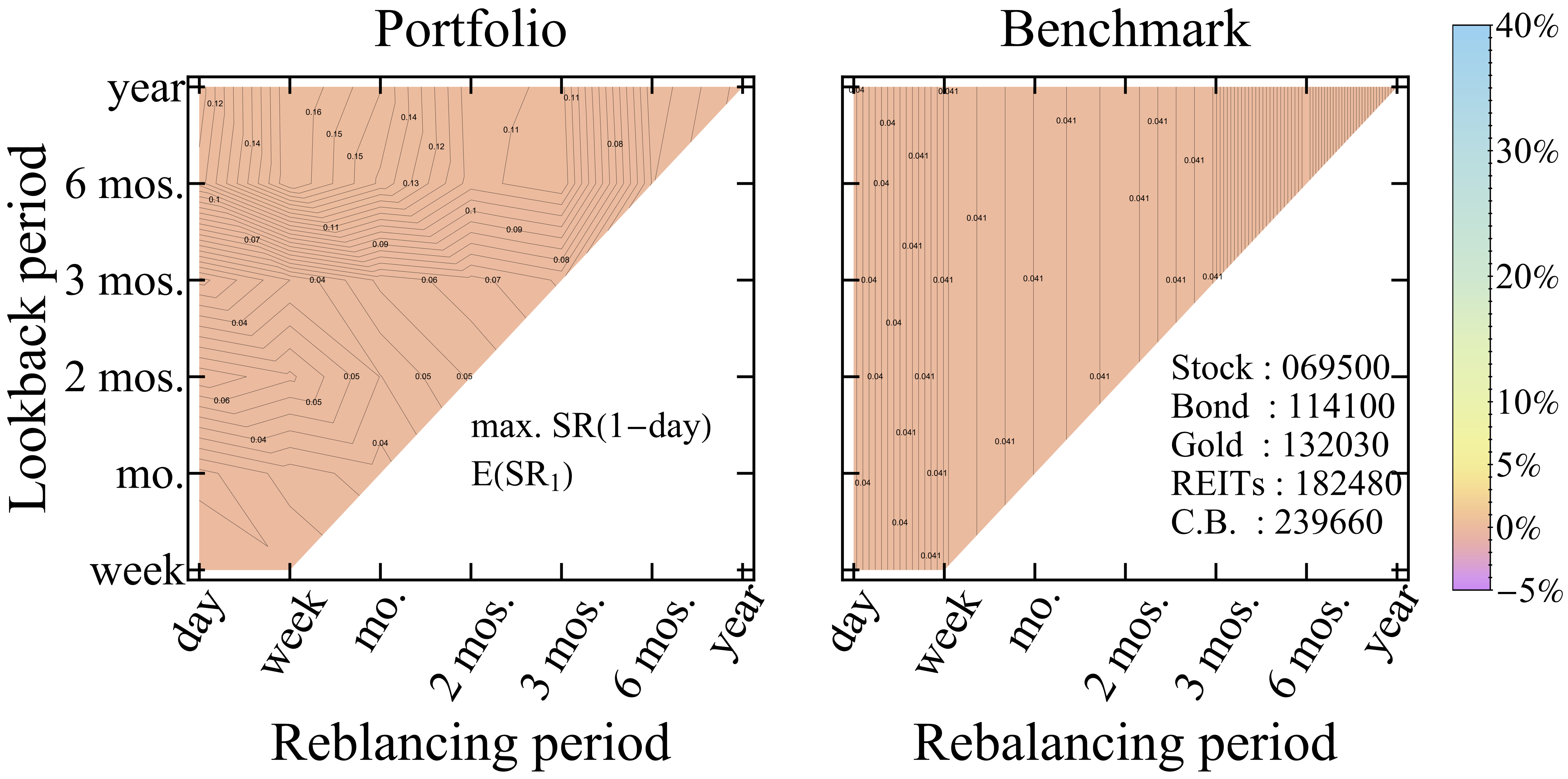
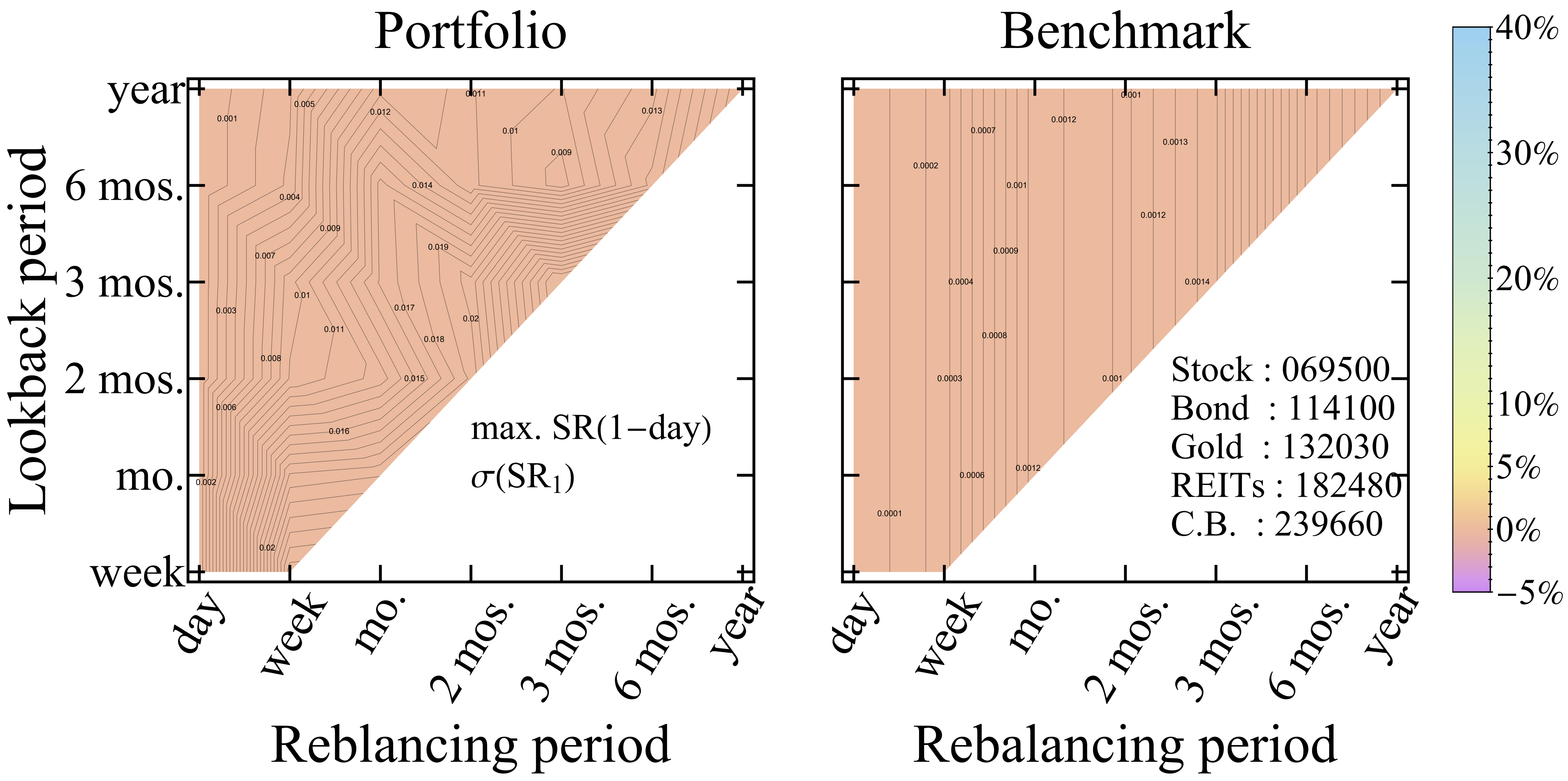
maximisr Sharpe ratio(1−day)

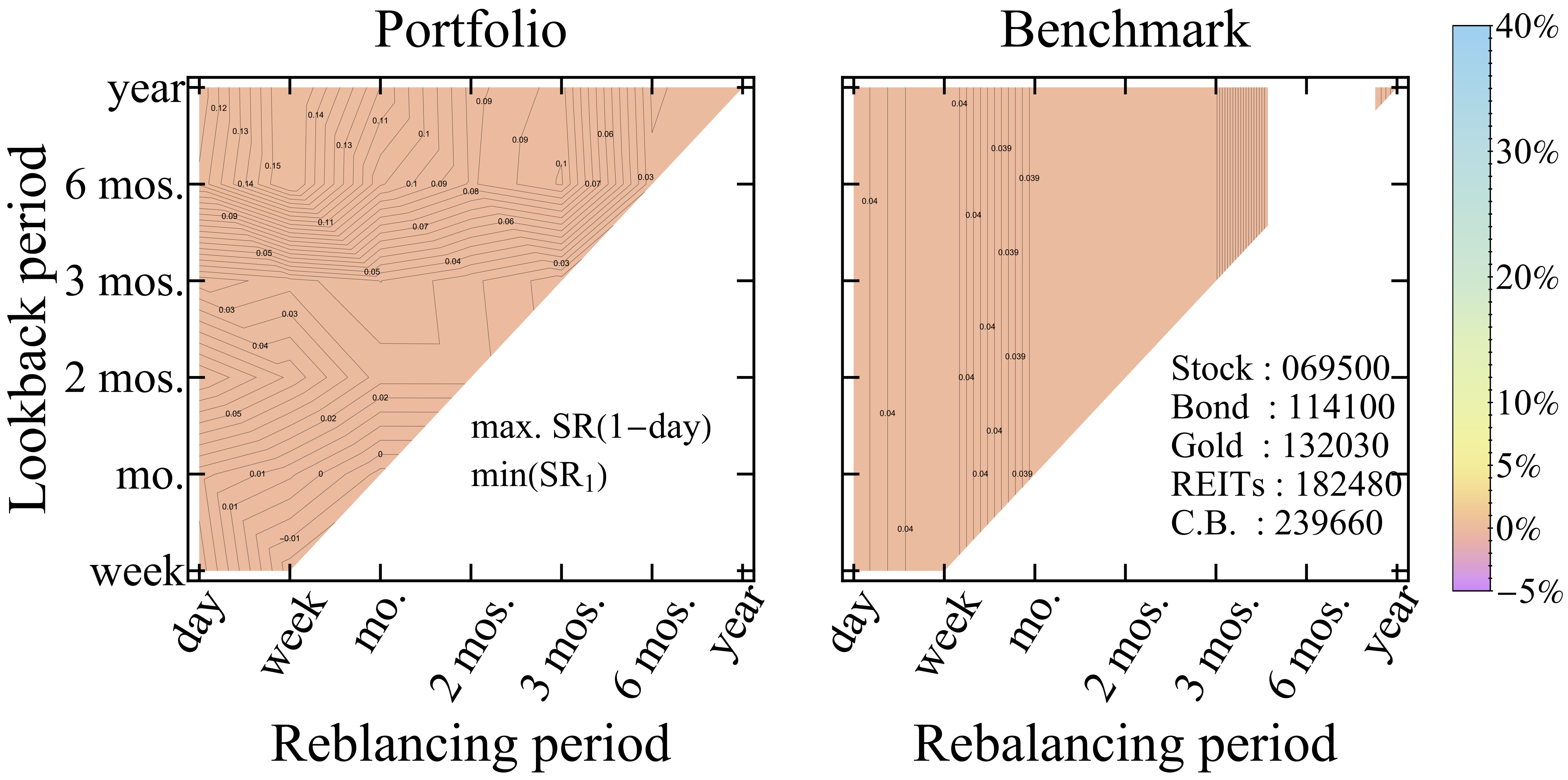
$E(SR_1)$ (SR_1 : daily Sharpe ratio)



$\sigma(SR_1)$



$\min(SR_1)$



$\max(SR_1)$