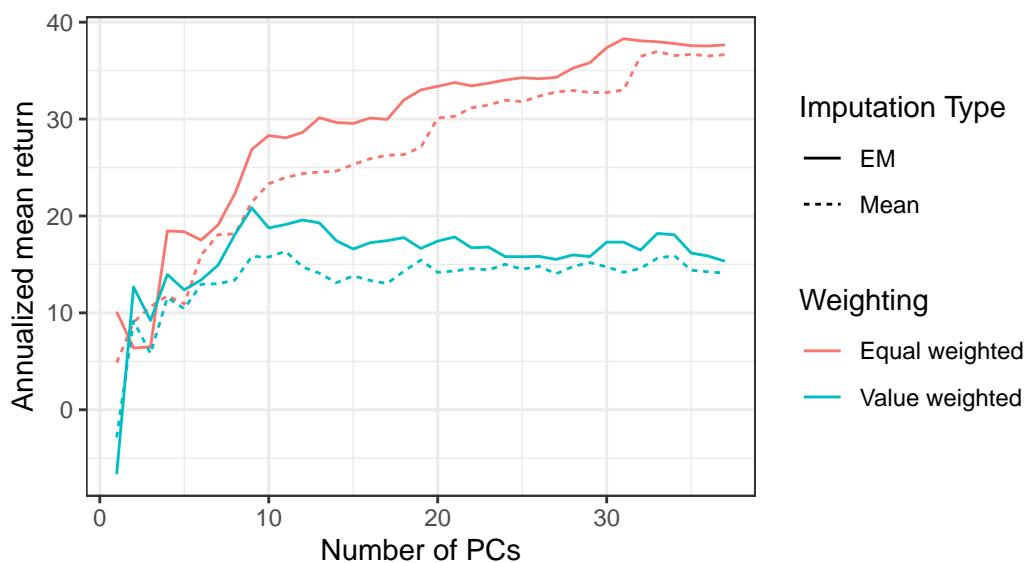
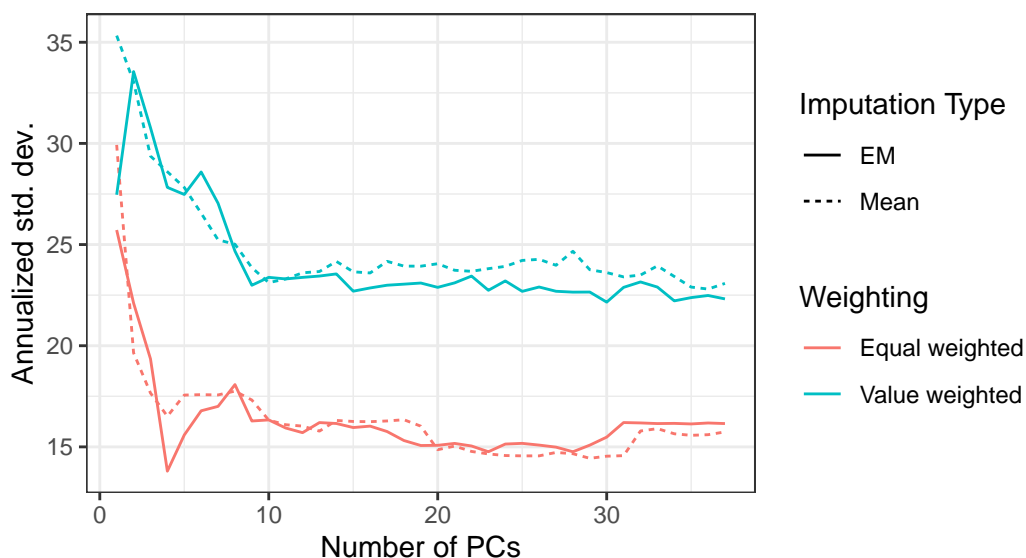


LS returns (using deciles) from principal component regressions

Mean returns



Standard deviations



Sharpe ratios from PCR

