

I do that all of the time. I try to keep them constant, but sometimes I have to rotate them. One reason to rotate them is if I need a boost to my earnings and the best model does not correspond to the higher staked models. Its much easier to do that then to pull a stake and restake it on another model. Zero tax consequences too. Have not seen anything bad other than ranks getting shifted a bit. It will not have any effect on MMC, it will only cause interested parties to wonder what is going on there. It has no negative effects to the Hedge Fund either since they look at the test set scores and stake to determine the model weight for the MM at the outset of every round.

I think it actually helps the Hedge Fund if you rotate models the way I have outlined.