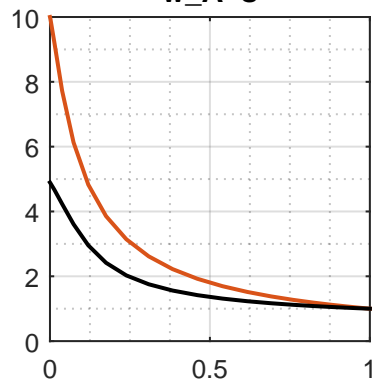
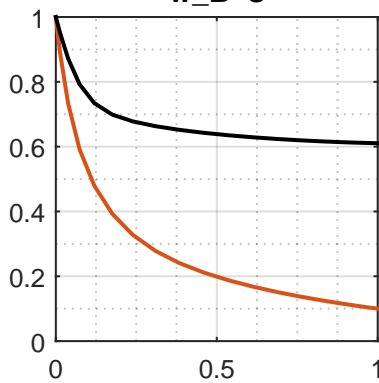
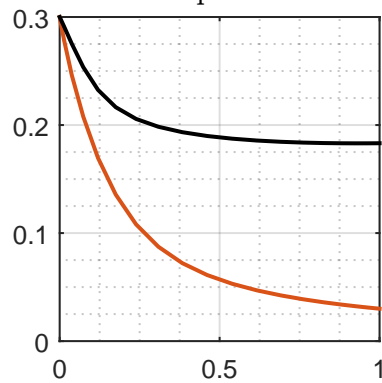
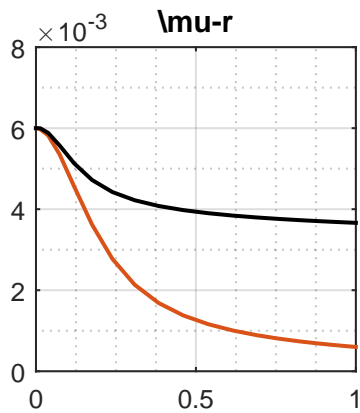
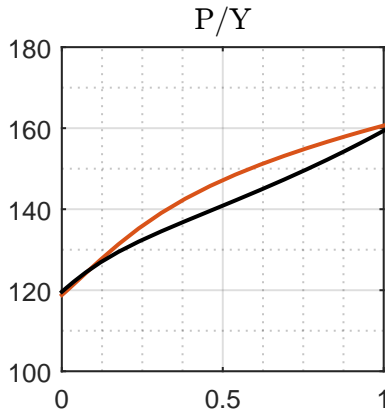
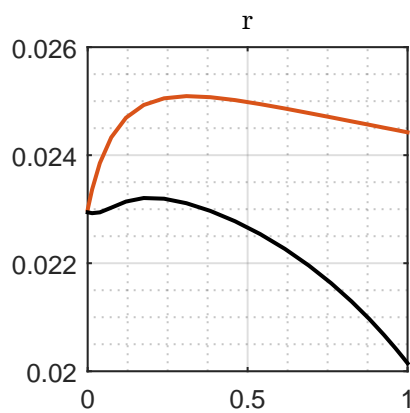
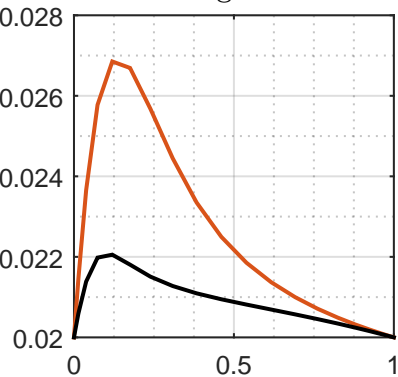


$w_A^s$  $w_B^s$ 

sharpe ratio

 $\sqrt{\mu-r}$  $P/Y$  $r$  $\sigma$  $\omega$ 