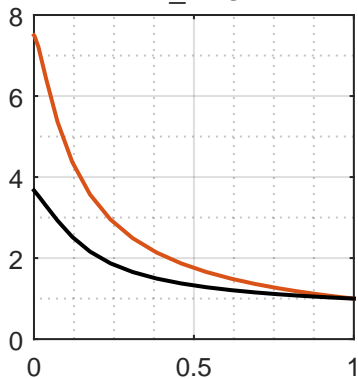
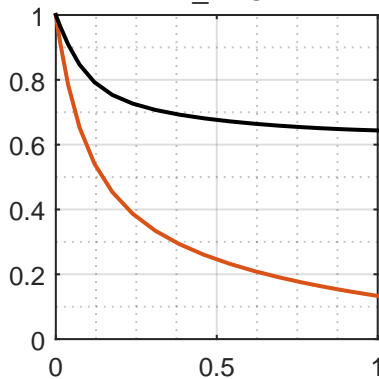
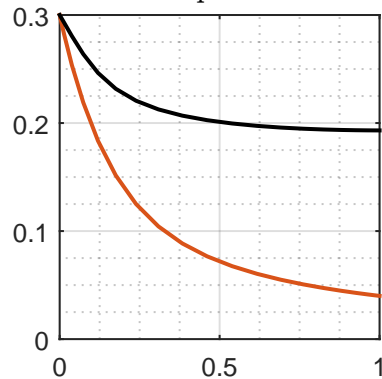
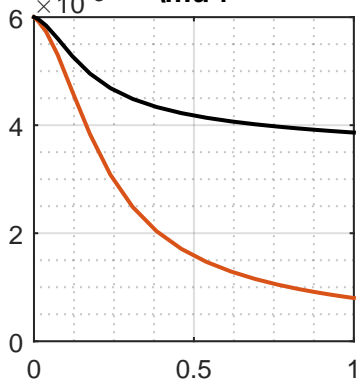
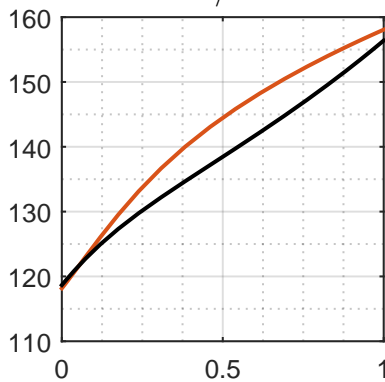
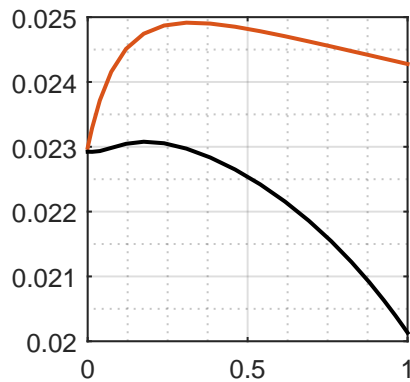
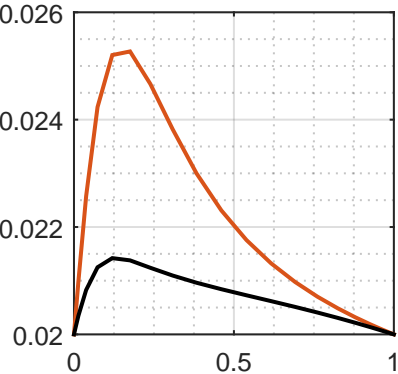


w_A^s  w_B^s 

sharpe ratio

 $\mu_r \times 10^{-3}$  P/Y  r  σ  ω 