

Signal-Noise ratio

gamma: 0.21

gamma: 0.25

gamma: 0.29

$4/\sqrt{yr}$

$2.8/\sqrt{yr}$

$2/\sqrt{yr}$

$1.4/\sqrt{yr}$

$1/\sqrt{yr}$

$0.71/\sqrt{yr}$

$0.5/\sqrt{yr}$

1

10

100

1

10

100

1

10

100

assets

SNR

— .25 q

— .50 q

— .75 q

— pop. max

Using n=1012, corresponding to 4 years of daily observations.

1

10

100

1

10

100

1

10

100