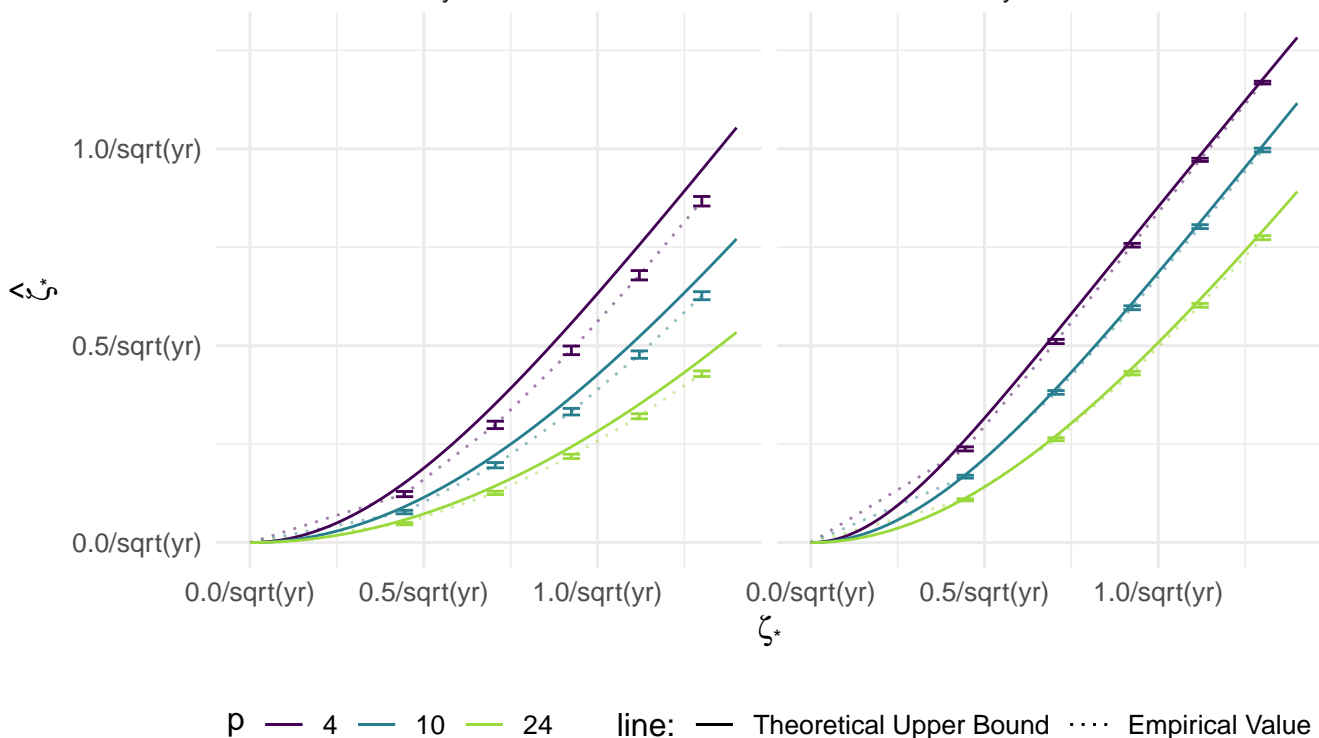# Empirical Expected Signal Noise of Markowitz Portfolio

| years: 2 | years: 8 |

Using 1000 simulations per configuration. Error bars at +/− 1 standard error.
Assumes 253 trading days per year.