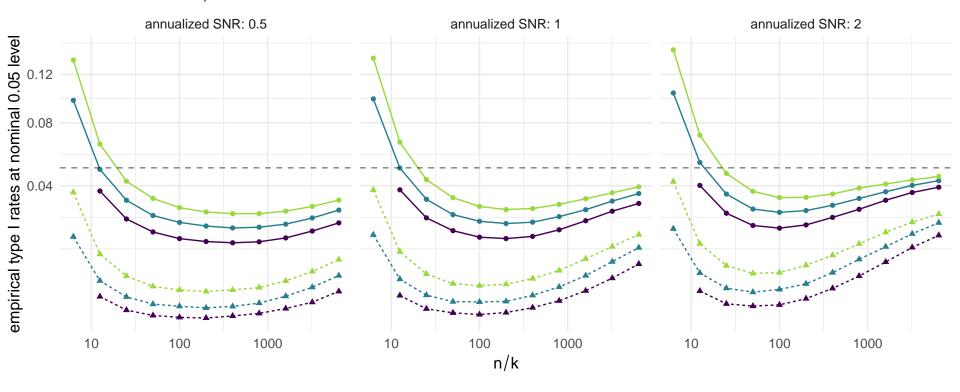Coverage of CIs on achieved SNR of the hedged Markowitz portfolio
Gaussian returns, feasible CI