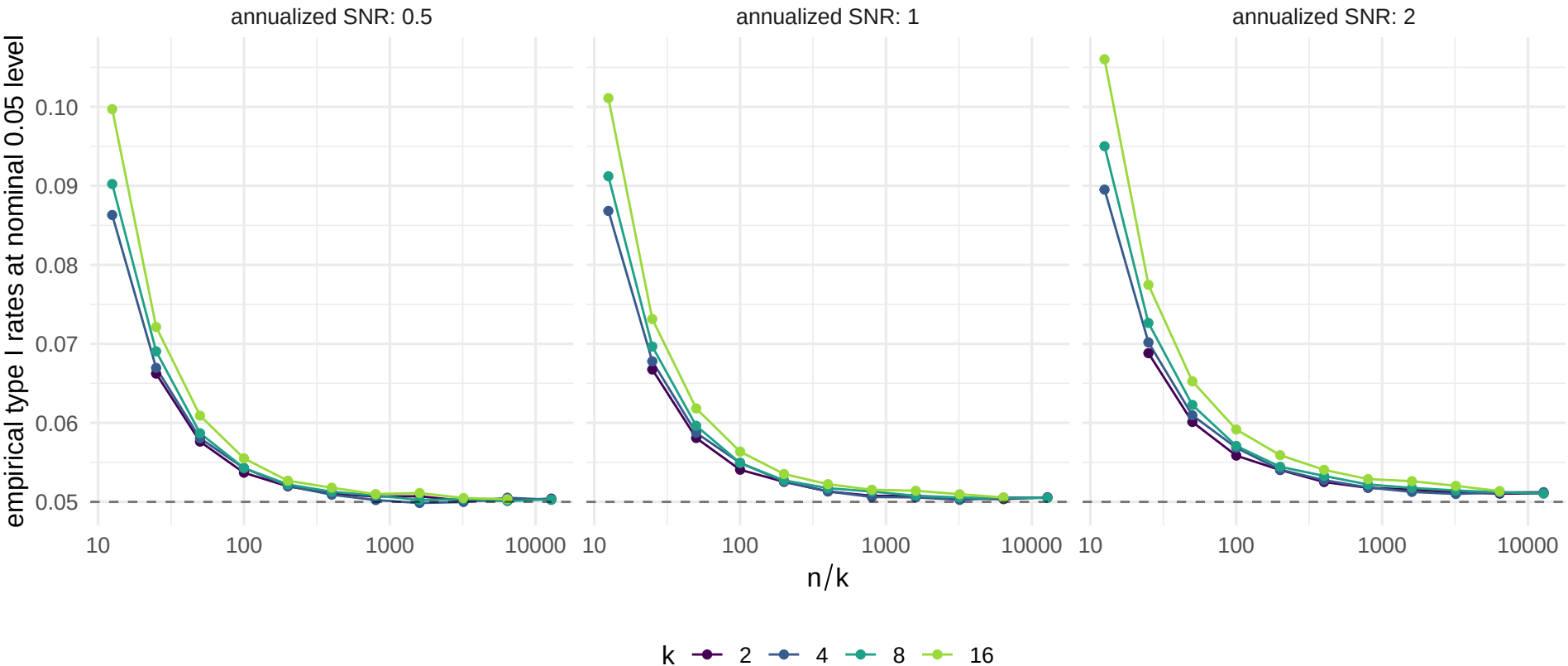
Coverage of CIs on achieved SNR of the Markowitz portfolio
Gaussian returns, using clairvoyance.
annualized SNR: 0.5
annualized SNR: 1
annualized SNR: 2
empirical type I rates at nominal 0.05 level
0.10
0.09
0.08
0.07
0.06
0.05
10
100
1000
10000
n/k
k
2
4
8
16