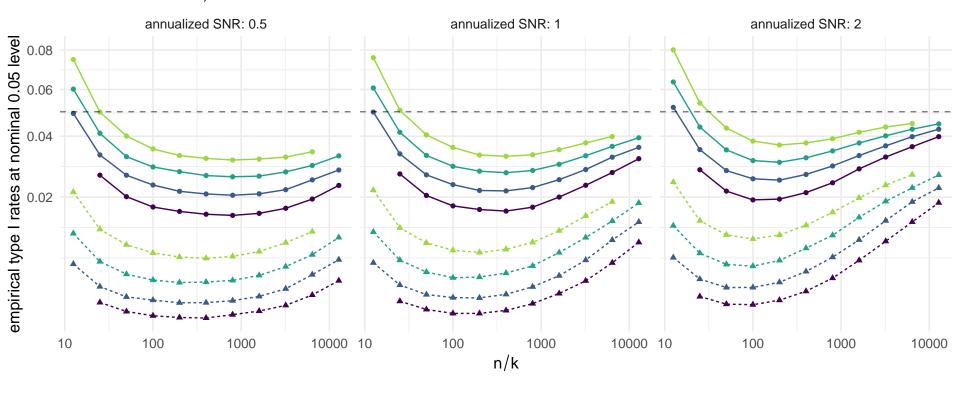Coverage of CIs on achieved SNR of the Markowitz portfolio
Gaussian returns, feasible CI