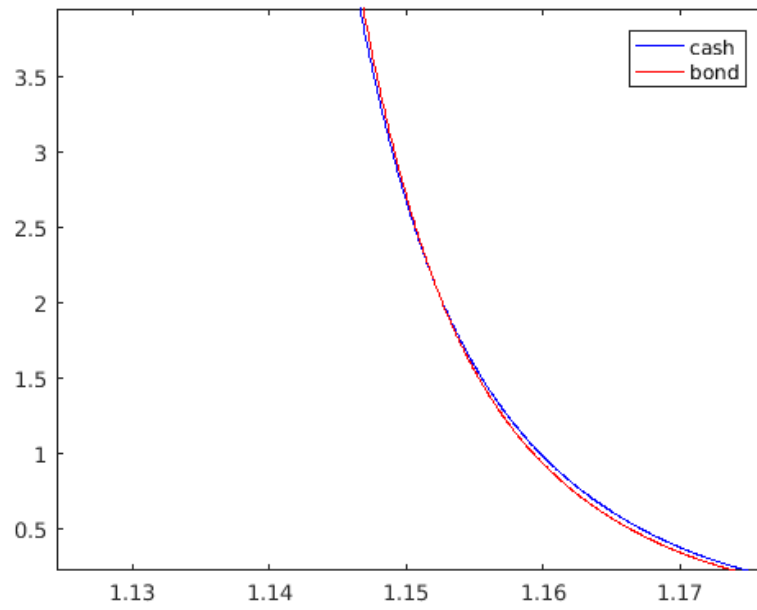
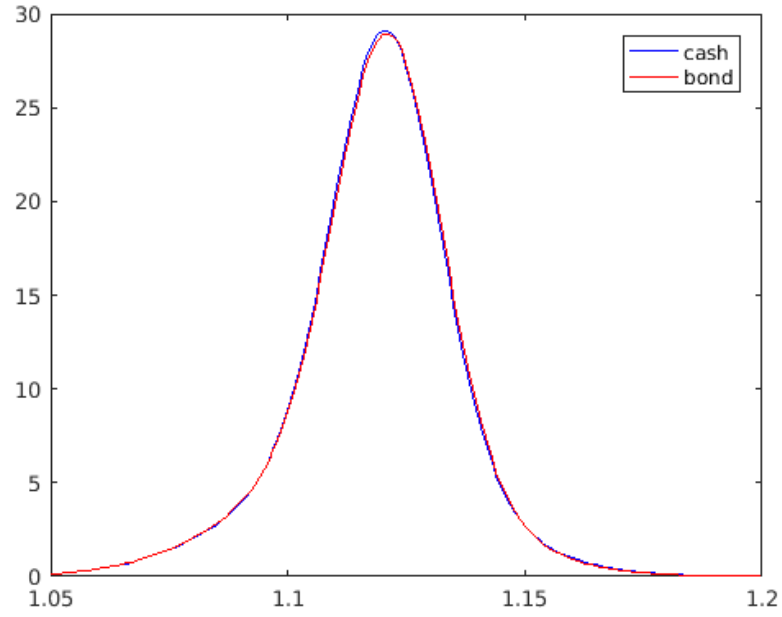


ODAA results

November 15, 2017

1 Last Map





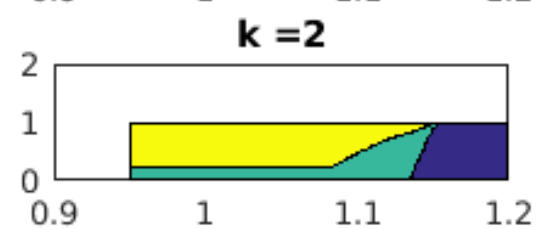
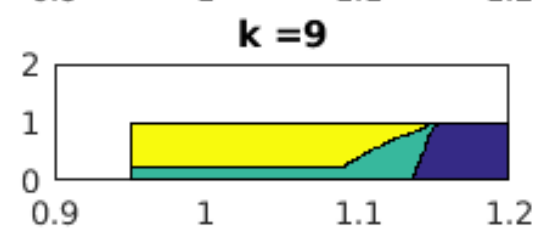
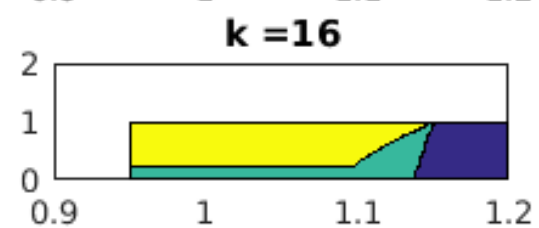
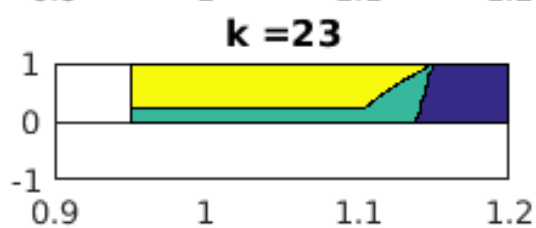
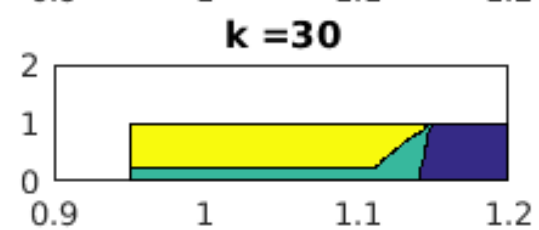
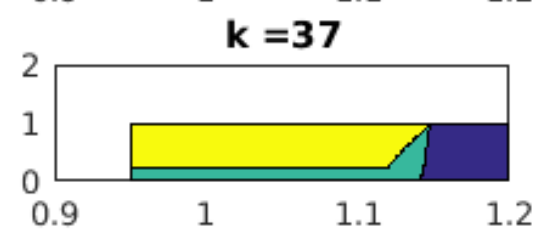
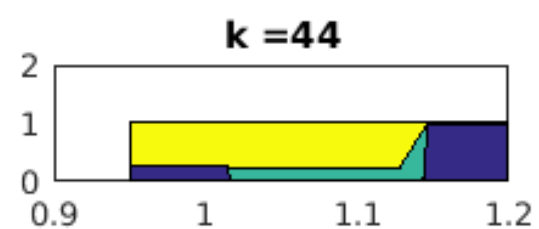
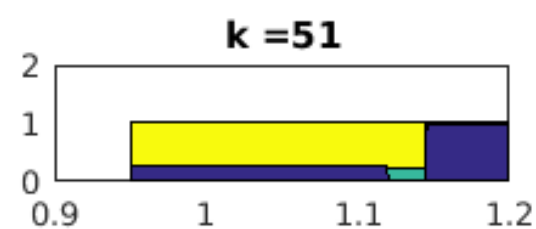
	Cash	Bond
μ_X	1.1187	1.1188
σ_X	0.01680	$0.01680 + \epsilon$
γ_X	-0.3804	-0.4244
κ_X	4.67	4.60
J^*	0.05013	0.04980

2 results

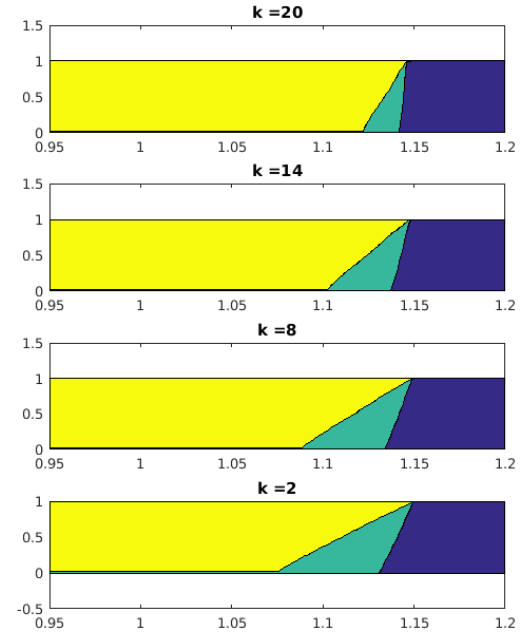
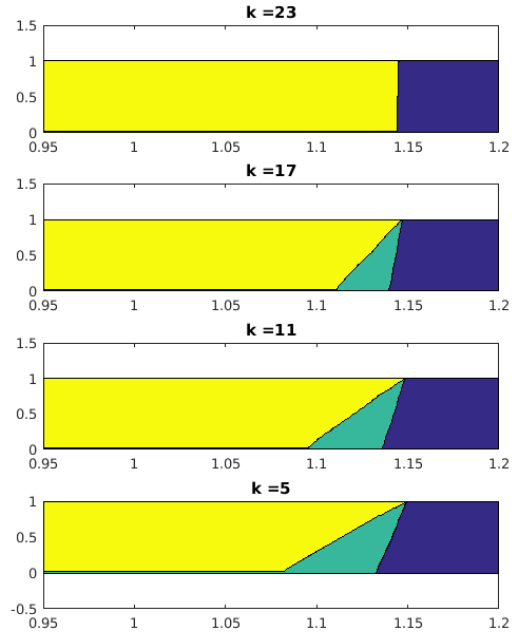
computational time = 21 [min]

$$p^* = 0.4293$$

2.1 weekly/dataset



2.2 monthly/dataset



2.3 weekly/paper

$$p^* = 0.8116$$

$$T = 48,58 \text{ [min]}$$

