

Table 1: Sensibilidad al umbral  $q$  (estrategia; OOS).

q	CAGR_strat	MaxDD_strat	MAR_strat	avg_expo
0.750	10.80	-16.05	0.673	78.25
0.775	10.09	-17.73	0.569	80.48
0.800	11.39	-15.20	0.749	82.74
0.825	11.82	-17.47	0.677	85.48
0.850	10.57	-22.53	0.469	87.30
0.875	10.05	-24.49	0.411	90.71
0.900	11.57	-19.97	0.579	93.85
0.925	11.86	-20.47	0.579	96.11
0.950	11.98	-24.50	0.489	97.38