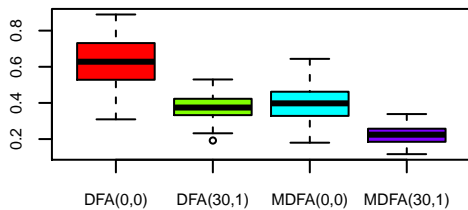
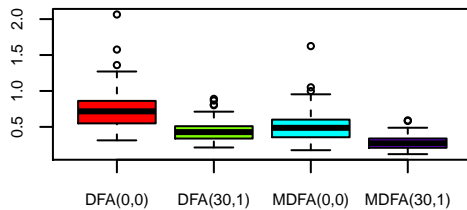


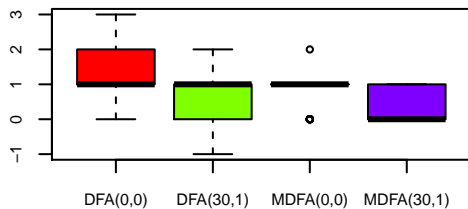
**Curvature in-sample,  $a_1=0.1$**



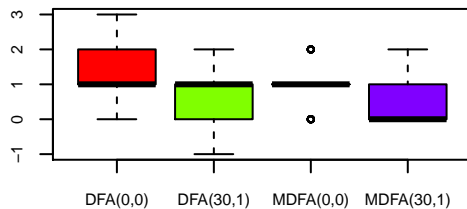
**Curvature out-of-sample,  $a_1=0.1$**



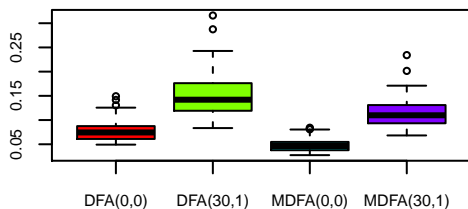
**Peak Correlation in-sample,  $a_1=0.1$**



**Peak Correlation out-of-sample,  $a_1=0.1$**



**MSE in-sample,  $a_1=0.1$**



**MSE out-of-sample,  $a_1=0.1$**

