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Following Yu et al. (2012), we employ maximum constant relative risk aversion utility and minimum value at risk for optimisation. The resulting two optimization models are:

$$\max \left[ (w_1 \exp(r\Delta t))^{1-\gamma_1} / (1-\gamma_1) + \sum_{i=2}^6 \exp(w_i(\alpha_i - 0.5\sigma_i^2)\Delta t)^{1-\gamma_i} / (1-\gamma_i) \right]$$

$$\min \left[ \sum_{i=2}^6 w_i \exp\left((\alpha_i - 0.5\sigma_i^2)\Delta t / \sigma_i \sqrt{\Delta t} + \Phi^{-1}(\beta_i)\right) \right]$$

where  $\gamma_i$  is the relative risk aversion coefficient for asset  $i$ ,  $w_i$  is the weighting of asset  $i$ ,  $\Delta t$  is the length of the investment period,  $\beta_i$  is the confidence level of the value at risk of asset  $i$ , and  $\Phi^{-1}$  is the standard normal inverse cumulative distribution function.

## CMR10

### The quick brown fox



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