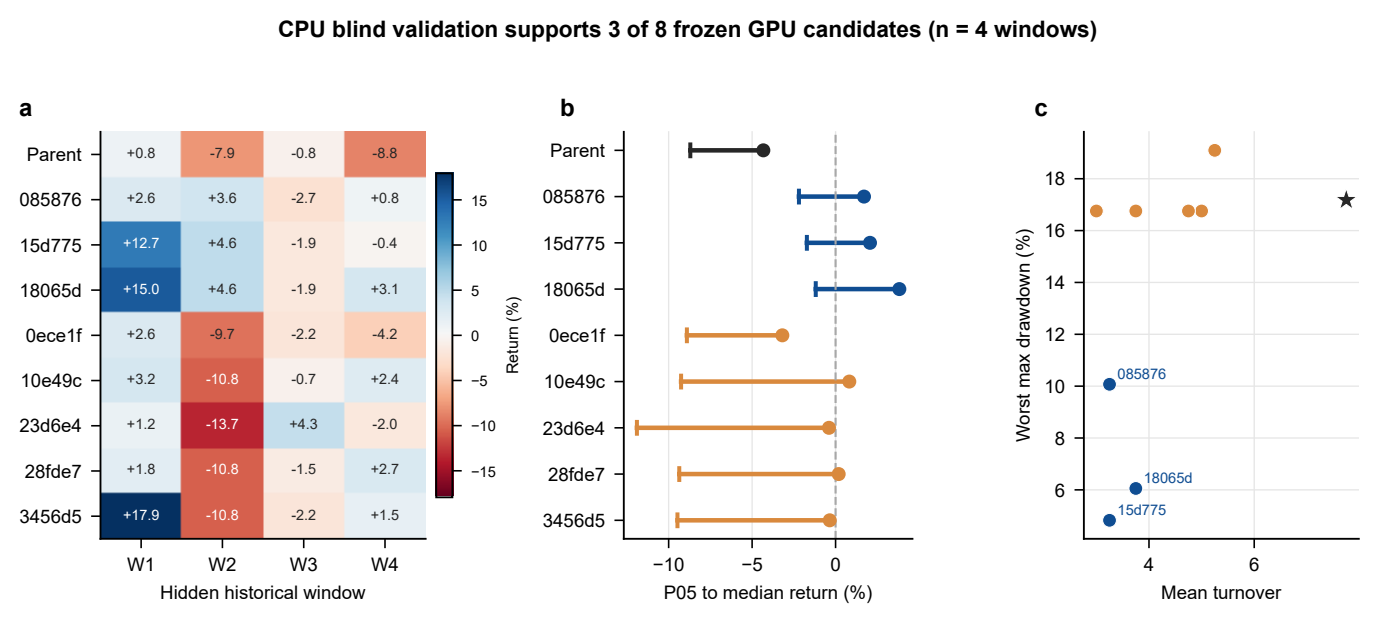

CPU blind validation supports 3 of 8 frozen GPU candidates (n = 4 windows)
a
Parent +0.8 -7.9 -0.8 -8.8
085876 +2.6 +3.6 -2.7 +0.8
15d775 +12.7 +4.6 -1.9 -0.4
18065d +15.0 +4.6 -1.9 +3.1
0ece1f +2.6 -9.7 -2.2 -4.2
10e49c +3.2 -10.8 -0.7 +2.4
23d6e4 +1.2 -13.7 +4.3 -2.0
28fde7 +1.8 -10.8 -1.5 +2.7
3456d5 +17.9 -10.8 -2.2 +1.5
W1
W2
W3
W4
Hidden historical window
Return (%)
15
10
5
0
−5
−10
−15
b
Parent
085876
15d775
18065d
0ece1f
10e49c
23d6e4
28fde7
3456d5
−10
−5
0
P05 to median return (%)
c
Worst max drawdown (%)
18
16
14
12
10
8
6
085876
18065d
15d775
4
6
Mean turnover