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33.7 MeV Mar 15th, 2024

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Example, The 10th Percentile Represents A Weak Market Scenario, With 90% Of All  
Simulations Performing Above This Level. ... Is Off Target, You May Consider  
Increasing Your Contributions To The Portfolio Or Extending Your Time Horizon  
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MCMC: Simulated Annealing General Optimization Problem: Maximize Function  $G(z)$   
On All Feasible Solutions  $\Omega$  - Let  $Q$  Be Again Symmetric Transition Prob. Matrix On  $\Omega$   
Simulated Annealing Is Metropolis Algorithm With  $P_{ij} = q_{ij} \min\{1, \exp(-B(t)[G(j)-G(i)])\}$  For  $i \neq j$   $P_{ii} = 1 - \sum_{j \neq i} P_{ij}$  Effect Of  $B(t)$ : Exploration Vs. Exploitation ...  
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Simple (bad) Distribution: Pick X uniformly From  $X$ . Problem - We Might Spend Most

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