

MAXSER-PR

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1 Methodology

MAXSER-PR method of Huang, Li, and Zheng (2025) adapted to the zero-investment constraint $\mathbf{1}'\mathbf{w} = 0$, applied to predicted returns obtained from the raw-feature LightGBM approach used by Paul Geertsema on the CTF leaderboard.

References

Ruizhao Huang, Yingying Li, and Xinghua Zheng. Incorporating return prediction in high-dimensional mean-variance portfolio optimization. SSRN Working Paper No. 5801843, 2025. URL https://papers.ssrn.com/sol3/papers.cfm?abstract_id=5801843.