

# Accepted Manuscript

Creating Investment Scheme with State Space Modeling

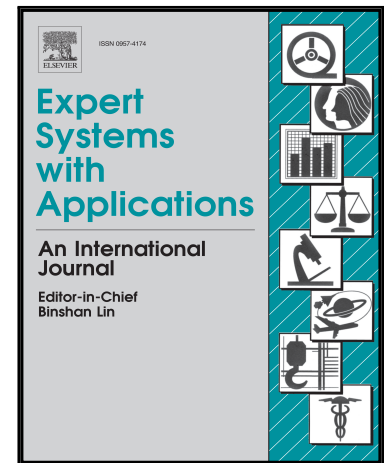
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## Highlights

- A unified approach to create investor's desirable portfolio.
- A new interpretation for state-space model to attain various investment objectives.
- Particle filtering ensures the general applicability of our scheme.
- Numerics: creating alpha over S&P500 and well-performing mean-variance portfolio.

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