The decisions are related to the type of investment (1, 2 or 3 years) and when it is made. Decisions must be associated to arcs corresponding to the selection variables in the path search problem. Thus we introduce $n+1$ nodes representing the beginning of each year. Node $n+1$ represents the end of the investment period, that is the end of year $n$. For each node $i$ we will have three outgoing arcs (they will be less if $i > n - 2$): arc $(i, i + 1)$ represents the selection of the 1-year investment, arc $(i, i + 2)$ represents the 2-years investment, and arc $(i, i + 3)$ the 3-years one.

Since each time the invested budget is constant and equal to $B$, we can associate to each arc a length given by the percent return of the investment, namely $a_i$ for arc $(i, i + 1)$, $b_i$ for arc $(i, i + 2)$, and $c_i$ for arc $(i, i + 3)$.

Any path from 1 to $n+1$ correspond to a feasible investment policy. The longest path corresponds to the best investment policy. Since the graph is acyclic it can be applied the SPT-Acyclic algorithms that in this case runs in $O(n)$ time.