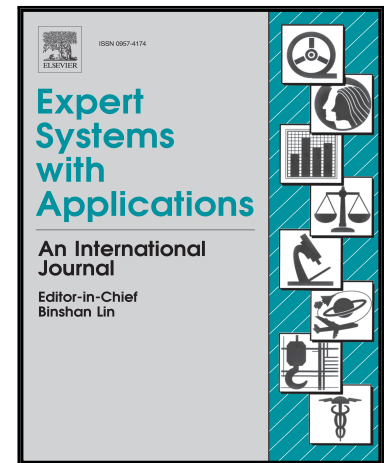


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Mean-Semivariance Portfolio Optimization with Multiobjective Evolutionary Algorithms and Technical Analysis Rules

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Highlights

- NSGA II outperforms SPEA 2 with wider *fronts* and better relations *return-risk*
- Technical Analysis shows added value to trading when compared to Buy & Hold
- *Bollinger Bands* is the strategy of election with strong positive net results

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