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A Mean-Maverick Game Cross-Efficiency Approach to Portfolio Selection: An Application to Paris Stock Exchange

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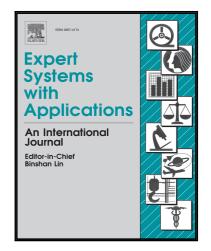
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Highlights

- The game cross-efficiency approach is used in portfolio selection.
- The maverick index is considered as a consistent risk measure.
- Investor's preferences are considered by computing a single efficiency score.
- The selected portfolio beats all benchmark portfolios in the Paris Stock exchange.

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