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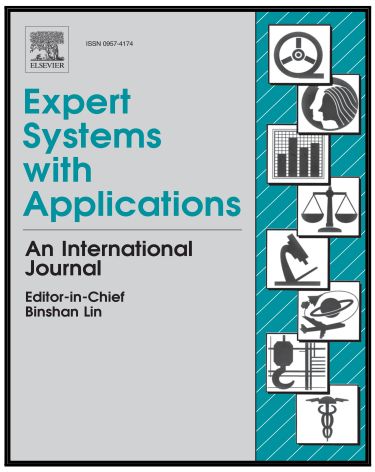

A P-Spline based clustering approach for portfolio selection

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Highlights

- We propose to use the "parsimonious clustering" method on financial time series.
- The goal is to build a financial portfolio.
- The results are consistent with financial portfolio selection.

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