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WORKSHOP ON ECONOMICS WITH HETEROGENEOUS INTERACTING AGENTS (WEHIA 2002)

**co-sponsored by EXYSTENCE - EC Network of Excellence on
Complex Systems | (smr 1409)**

Friday 31 May 2002

**Noisy covariance matrices and portfolio optimization - Adriatico Guest House Giambiagi
Lecture Hall (09:20-09:40)**

time	title	presenter
09:20	Noisy covariance matrices and portfolio optimization	PAFKA, SZILARD