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# Workshop on Statistical Physics and Financial Markets | (smr 1835)

## Friday 20 April 2007

### Optimal portfolio policies under fixed and proportional transaction costs

- Adriatico Guest House Giambiagi Lecture Hall (11:15-11:45)

| time  | title                                                                     | presenter     |
|-------|---------------------------------------------------------------------------|---------------|
| 11:15 | Optimal portfolio policies under fixed and proportional transaction costs | ALBRECHT IRLE |