



Ministerul Educației Naționale

"AUREL VLAICU" UNIVERSITY OF ARAD
FACULTY OF EXACT SCIENCES



SECOND PRIZE – MATHEMATICS

*TESTING THE MARKOWITZ PORTFOLIO OPTIMIZATION
METHOD WITH FILTERED CORRELATION MATRICES*

Gera Imre
University of Szeged

International Student Conference StudMath-IT
Arad, Romania, 15-16 November 2018



StudMath-IT

