

# Sparse and stable Markowitz portfolios

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Citation Report

#	ARTICLE	IF	CITATIONS
1	Asset Allocation and Risk Assessment with Gross Exposure Constraints for Vast Portfolios. SSRN Electronic Journal, 0, , .	0.4	20
2	Portfolio Choice Under Local Factors. SSRN Electronic Journal, 2009, , .	0.4	0
3	Sparse recovery under matrix uncertainty. Annals of Statistics, 2010, 38, .	1.4	103
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13	Calibration of optimal execution of financial transactions in the presence of transient market impact. Journal of Statistical Mechanics: Theory and Experiment, 2012, 2012, P09010.	0.9	15
14	Portfolio risk management in a data-rich environment. Financial Markets and Portfolio Management, 2012, 26, 469-494.	0.8	2
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22	THE EFFECT OF ESTIMATION IN HIGH-DIMENSIONAL PORTFOLIOS. Mathematical Finance, 2013, 23, 531-559.	0.9	14
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