UNIVERSITÉ PARIS 1
PANTHÉON SORBONNE
ÉCOLE D'ÉCONOMIE
DE LA SORBONNE

Asset Management and Graph Theory

Master 1 Econométrie-Statistiques

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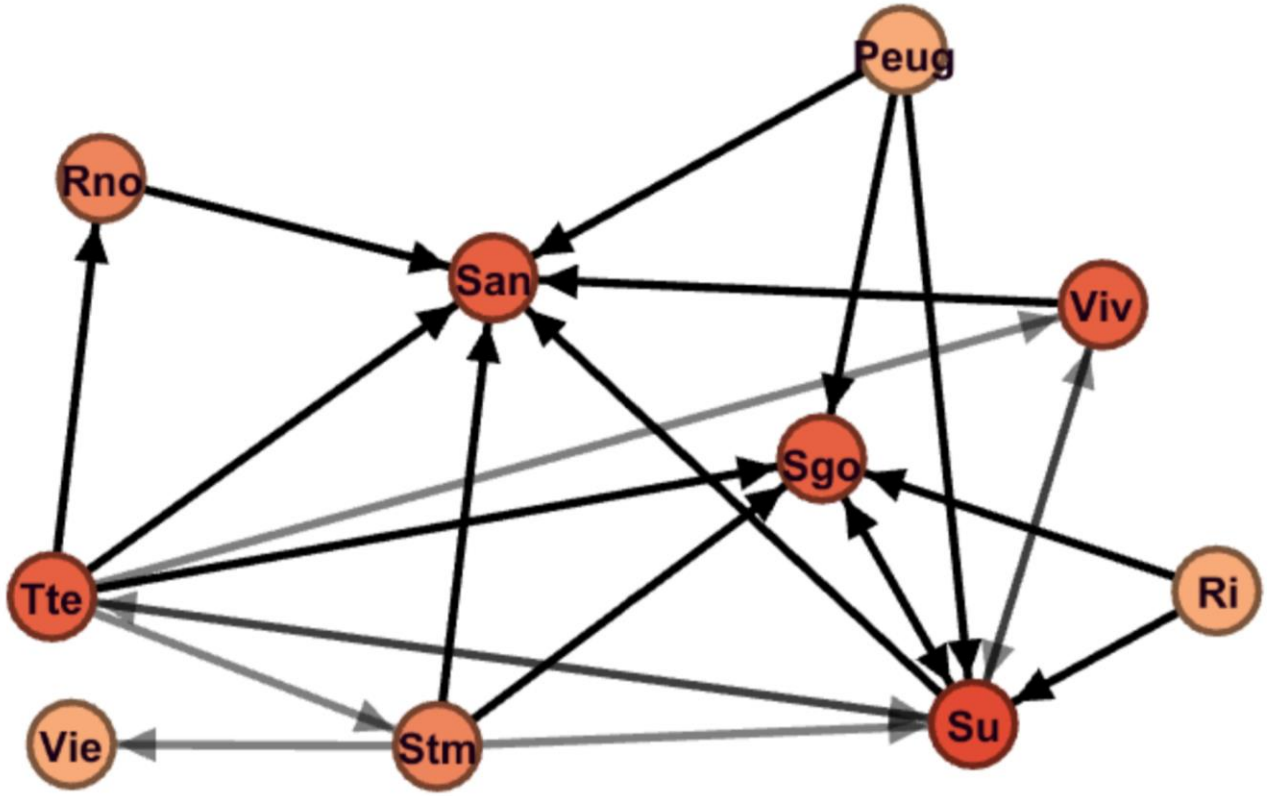
Contents

Partial representation of an adjacency matrix

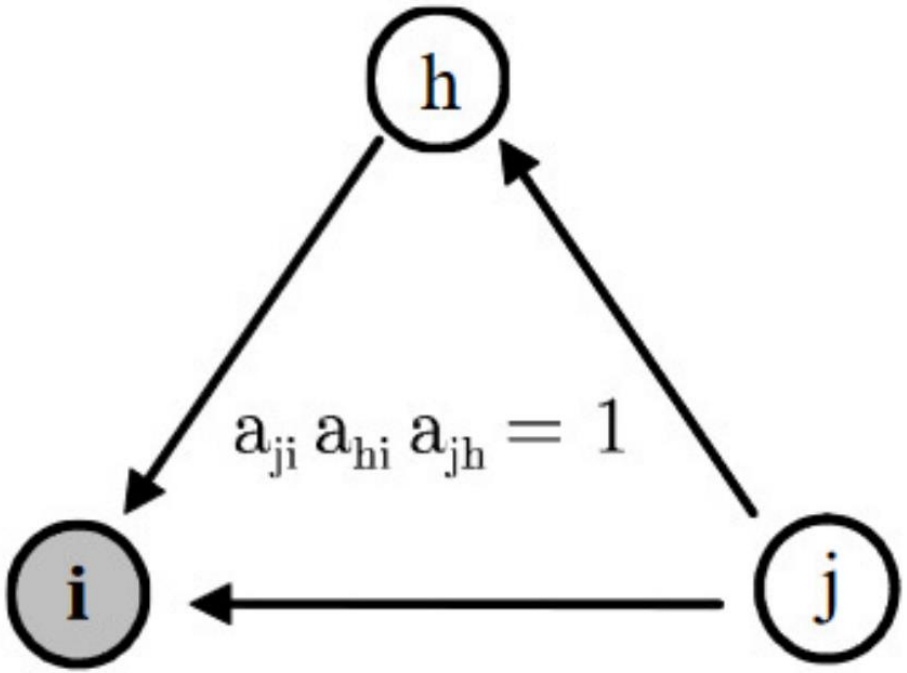


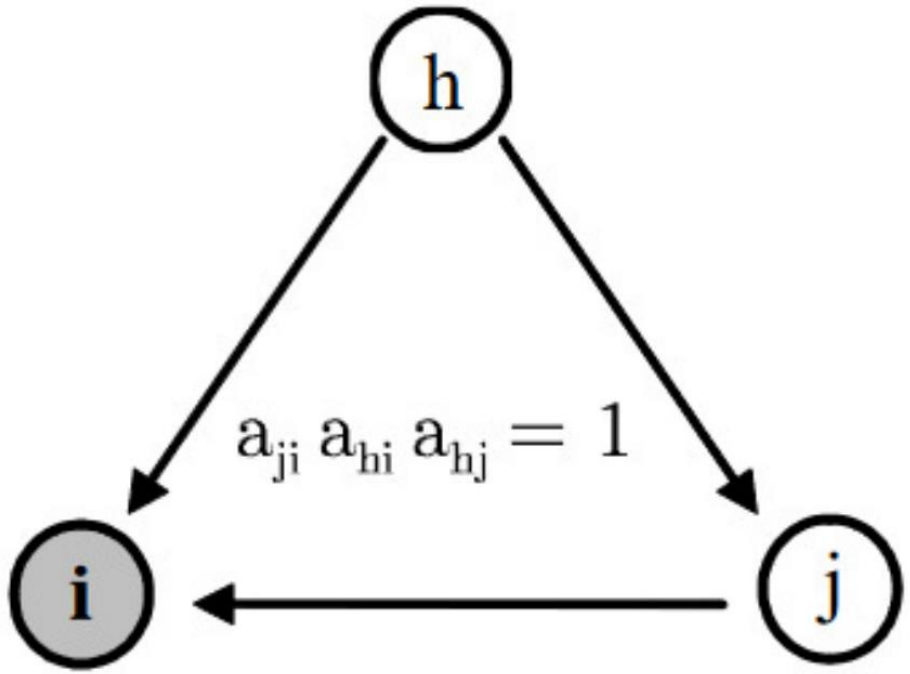
The Data set

Limits

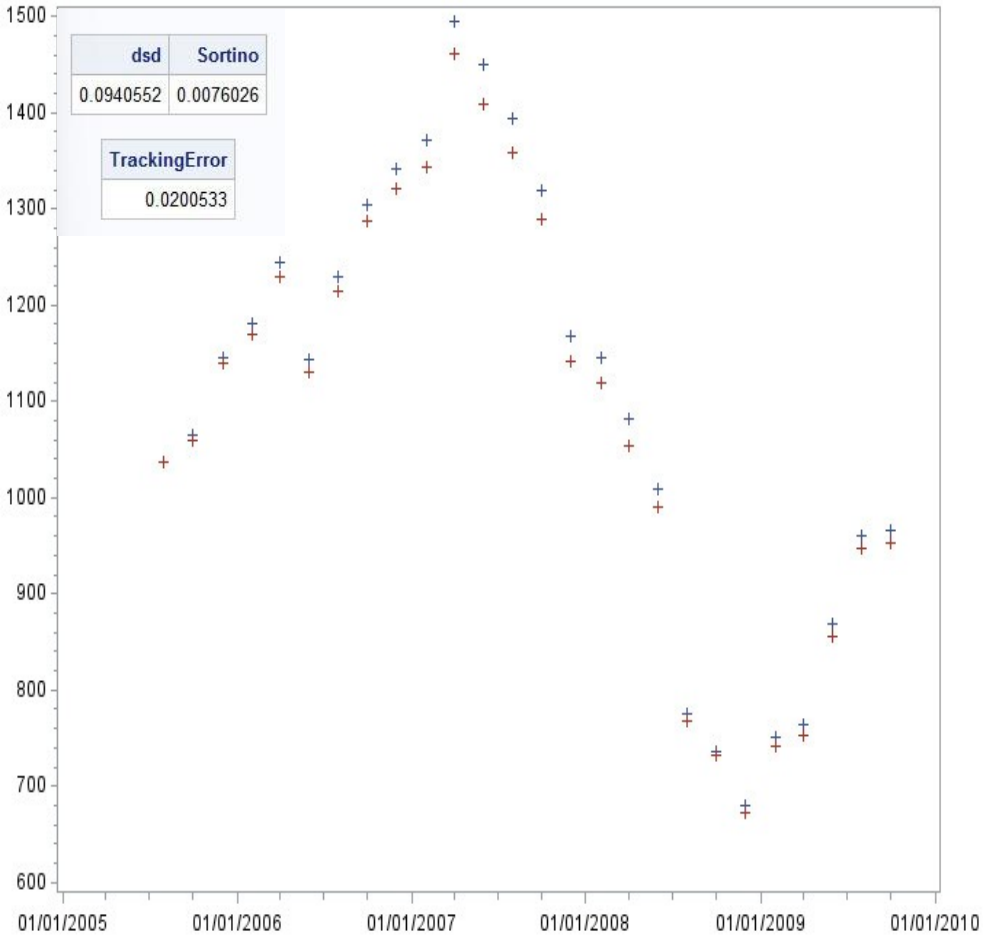
- Some missing values and unexplained 0
- CAC40 entry-exit: partial representation of the index (27 assets)
- Short period (2005-2009)

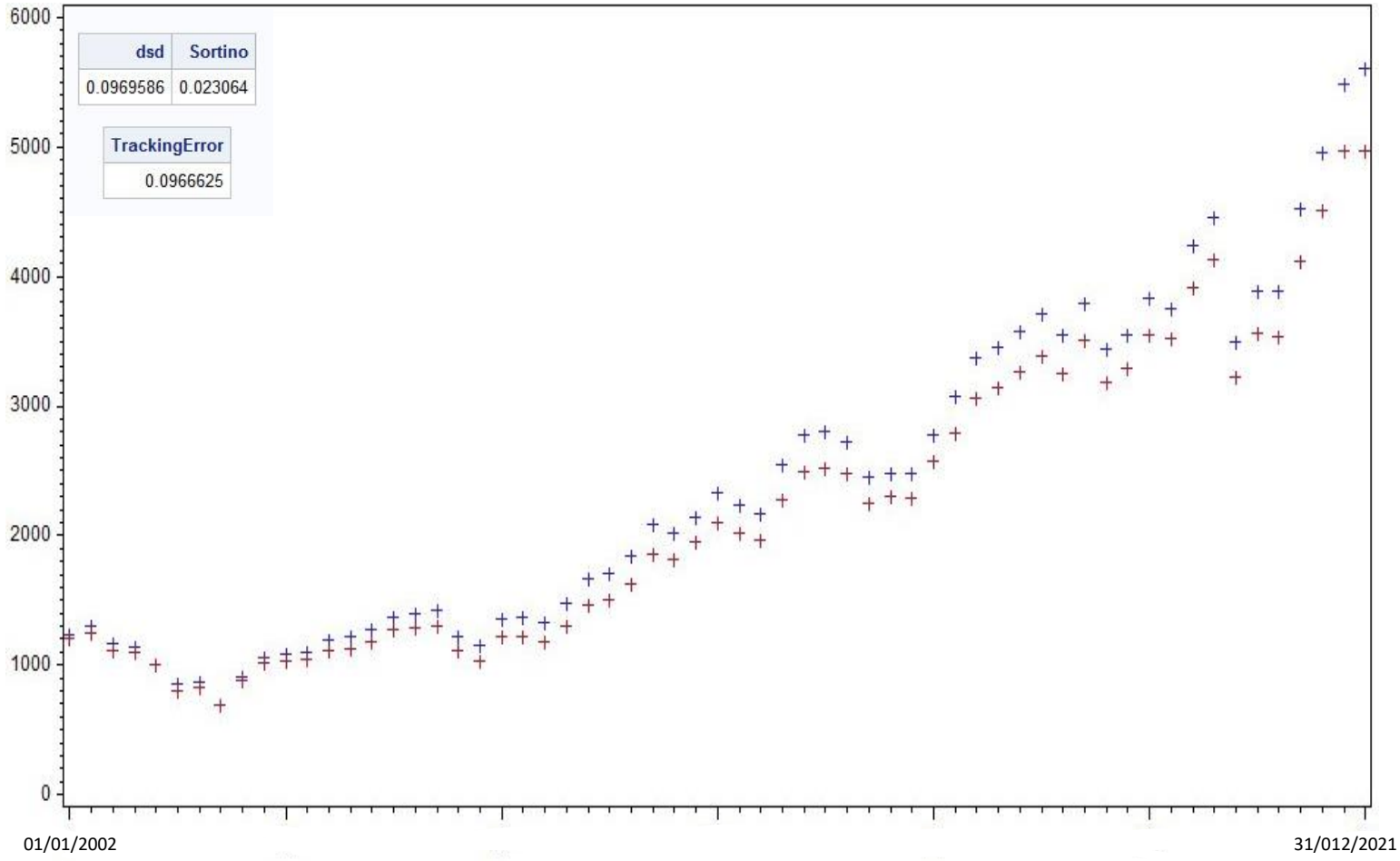
Topology of triangles





Outperform a stock index





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Thanks for your attention !

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