

References

1. Maillard TJ. On the properties of equally-weighted risk contributions portfolio. SSRN Electronic Journal. 2008 September.
2. Francesco Pattarin SPTM. Clustering financial time series: an application to mutual funds style analysis. *Computational Statistics & Data Analysis*. 2004 September; 47(2).
3. S.R. Nanda BMMKT. Clustering Indian stock market data for portfolio management. *Expert Systems with Applications*. 2010 December; 37(12).
4. Giovanni De Luca PZ. Dynamic tail dependence clustering of financial time series. *Statistical Papers*. 2017; 58: p. 641 - 657.
5. Pierpaolo D'Urso LDGRM. GARCH-based robust clustering of time series. *Fuzzy Sets and Systems*. 2016 December; 305(15).
6. Silva B,&MNC. Feature Clustering with Self-Organizing Maps and An Application to Financial Time-Series for Portfolio Selection. *International Conference on Neural Computation*. 2010;: p. 301 - 309.
7. Carmela Lorio GFADRS. Parsimonious time series clustering using P-splines. *Expert Systems with Applications*. 2016 June 15; 52: p. 26-38.
8. Marek Capinski TZ. *Mathematics for Finance An Introduction to Financial Engineering* Poland: Springer; 1959.
9. Markowitz H. Portfolio Selection. *The Journal of Finance*. 1952 March; 7(1): p. 77 - 91.
10. Benartzi S, Thaler RH. Naive Diversification Strategies in Defined Contribution Saving Plant. *The American Economic Review*. 2001 March; 9(1): p. 79 - 100.
11. Carmela Lorio GFADRS. A P-spline based clustering approach for portfolio selection. *Expert Systems with Applications*. 2018 April; 95: p. 88-103.
12. Douzette AS. *B-Spline in machine learning*: Universitas of Oslo; 2017.
13. Ruppert D. Selecting the Number of Knots For Penalized Splines. *Journal of Computational and Graphical Statistics*. 2000 November 9; 11.
14. Pradeep Rai SS. A Survey of Clustering Techniques. *International Journal of Computer Applications*. 2010 October; 7(12).
15. Sajid Naeem AW. Study and Implementing K-mean Clustering Algorithm on English Text and Techniques to Find the Optimal Value of K. *International Journal of Computer Applications*. 2018 December; 182(31).
16. Eilers PHC, D.Marx B. Flexible Smoothing with B-splines and Penalties. *Statistical Science*. 1996 May; 11(2): p. 89 - 121.
17. Vincenzo Tola FLMGRNM. Cluster analysis for portfolio optimization. *Journal of Economic Dynamic & Control*. 2008 January; 32(1): p. 235 - 258.
18. Saeed Aghabozorgi ASSTYW. Time-series clustering – A decade review. *Information Systems*. 2015 October - November; 53.
19. Kubra Uyar EU. B-Spline Curve Fitting With Invasive Weed Optimization. *Applied Mathematical Modelling*. 2017 December; 52: p. 320-340.