The hilarious, no-budget, feminist film “The Anita Pallenberg Story,” from 2000, pays homage to the brooding presence of the infamous Rolling Stones groupie, played by artist Cosima von Bonin. It’s a gorgeous, if slow-moving, riff on the sexual politics and the economics of both rock stardom and the art world. It’s also a lesbian paean to Warhol, Fassbinder, and Godard, directed by Cottingham, an artist and cultural critic, in collaboration with Leslie Singer. For this show, the film plays in the back of the gallery. Vibrant stills, showcasing the other ingeniously cast and styled nonactors (including the painter Nicole Eisenman, as Keith Richards, the photographer Patterson Beckwith, as David Bowie, and Cottingham herself, in the dual roles of Mick Jagger and Brian Jones), are installed at the entrance. The camp sensibility of the production—its messy performances, its stolen soundtrack—is a pleasure, and Cottingham’s prescient critique of artists’ arena-rock aspirations, and of the market’s spectacular demands, holds up.