

# Fuzzy Portfolio Optimization Advances In Hybrid Multi Criteria Methodologies Studies In Fuzziness And Soft Computing

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#### **Presenting a Fuzzy Model for Fuzzy Portfolio Optimization ...**

Portfolio optimization is the basis of investment in the environments of capital market with high level of uncertainty and turbulence and multiple papers have studied and presented solutions for improving the efficiency of portfolio In this paper we deal with portfolio fuzzy ...

#### **Fuzzy portfolio optimization using Chen and Huang model ...**

(2007) presented a fuzzy downside risk approach for managing portfolio problems in the framework of risk-return trade-off using interval-valued expectations Xiaoxia (2007) gave a new definition of risk for random fuzzy portfolio selection Recent advances of portfolio selection model considered integration of ...

#### **Fuzzy soft set based decision approach for financial trading**

portfolio selection problem by Ehr Gott et al [25] Ramaswamy [26] proposed a bound portfolio optimization model using fuzzy decision theory Pankaj Gupta et al [27] Studies a hybrid approach to select the assets of portfolio with the help of AHP and fuzzy multi-objective linear programming

#### **Optimization of Risk and Return Using Fuzzy Multiobjective ...**

technique and portfolio selection done by the FMCDM technique Mehlawat [ ] presented a detailed computation procedure of the AHP and applied FMCDM technique Sanokolaei [ ] proposed the fuzzy method for portfolio optimization based on the mean absolute deviation risk function Sadati and Doniavi [ ] advocated their portfolio

### **Advances in Fuzzy Possibility Theory**

76 X Bai and Y Chen: Advances in Fuzzy Possibility Theory fuzzy optimization techniques [24] Qin et al[33] employed parametric credibilitstic programming to data envelope analysis problem in 2011 Up to now, this optimization methodology has found extensive use in

### **Special issue on advances in optimization theory and ...**

Special issue on advances in optimization theory and applications and optimal portfolio execution problem with cointegration optimality conditions in the fuzzy form The third paper, entitled 'A unifying approach to solve a class of rank-three programs involving

### **Research Article - Hindawi Publishing Corporation**

24 Portfolio Optimization The objective of portfolio opti-mization is to determine the best allocation of money in the portfolio of mutual funds This can be done by either maximizing the return for a given risk or minimizing risk for a given return The rate of return and the variance were represented as fuzzy numbers in order to reflect the

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Fuzzy Portfolio Optimization: Advances in Hybrid Multi-criteria Methodologies, Studies in Fuzziness and Soft Computing, Vol 316, Springer, Heidelberg, Germany (ISBN: 978-3-642-54651-8) Research papers published in Refereed/Peer-Reviewed Journals 1

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www.du.ac.in Page 3 Publications Profile Books/Monographs (Authored/Edited) 1 Pankaj Gupta, Mukesh Kumar Mehlawat, Masahiro Inuiguchi & Suresh Chandra (2014) Fuzzy Portfolio Optimization: Advances in Hybrid Multi-criteria Methodologies, Studies in Fuzziness and Soft Computing, Vol 316, Springer, Heidelberg, Germany (ISBN: 978-3-642-54651-8)

### **EXCEL MODELING AND ESTIMATION IN INVESTMENTS Third ...**

o Estimating portfolio optimization with constraints (ie no short-sales, no borrowing, etc), o A trader simulation, which requires you to determine the optimal trading strategy for a variety of trading problems in a limit order book market, o A dealer simulation, which requires you to determine the optimal dealer

### **Portfolio optimization with linear and fixed transaction costs**

Ann Oper Res DOI 101007/s10479-006-0145-1 Portfolio optimization with linear and fixed transaction costs Miguel Sousa Lobo · Maryam Fazel · Stephen Boyd Springer ScienceC + Business Media, LLC 2006 Abstract We consider the problem of portfolio selection, with transaction costs and con- ...

### **G Financial Economics - JSTOR**

of the Republic of Korea in East Asia; and after the Fuzzy Portfolio Optimization: Advances in Hybrid dust settles—applying the lessons learned from the Multi-criteria Methodologies Studies in Fuzziness transformation theory Seliger is the resident repre- and Soft Computing, vol 316 New York and Hei

### **Advanced Civil Engineering Optimization by Artificial ...**

Advanced Civil Engineering Optimization by Artificial Intelligent Systems: Review Artificial, Intelligence, Fuzzy, Civil, Construction, Optimization  
 \_\_\_\_ I INTRODUCTION The term Artificial Intelligence was used in a conference held at Dartmouth College in 1965It is a complex discipline involving To solve portfolio section problems

### **Addressing Total Uncertainty in Optimization through an ...**

formulation for portfolio optimization identify "indifference" regions, along a fuzzy efficient frontier Optimization And The Value Of Risk Information," Advances in Financial Planning and Forecasting, 1987, v2(1), 245-268

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